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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 28/09/2020

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 05/11/2020 Bond Future			12.14410	71.30577	12.15741	71.23943			0.00	0	38
ES33 On 04/02/2021 Bond Future			12.43523	72.02672	12.44909	71.95996			0.00	0	
ES33 On 06/05/2021 Bond Future			12.72590	69.02588	12.74033	68.95865			0.00	0	
ES33 On 05/08/2021 Bond Future			13.03461	69.77656	13.04970	69.70864			0.00	0	
Total ES33 Future									0.00	0	38
Total For ES33									0.00	0	38
ES42 On 05/11/2020 Bond Future			12.54960	70.46379	12.57820	70.30736			0.00	0	4,78
ES42 On 04/02/2021 Bond Future			12.82176	71.17659	12.85168	71.01881			0.00	0	
ES42 On 06/05/2021 Bond Future			13.10418	67.68353	13.13554	67.52430			0.00	0	
ES42 On 05/08/2021 Bond Future			13.39616	68.41994	13.42907	68.25903			0.00	0	
Total ES42 Future									0.00	0	4,78
Total For ES42									0.00	0	4,78
I2025 On 05/11/2020 Bond Future			143.33090	143.33090	143.36853	143.36853			187,046,824.50	1,305	3,88
I2025 On 04/02/2021 Bond Future			143.30645	143.30645	143.34500	143.34500			0.00	0	
I2025 On 06/05/2021 Bond Future			144.88065	144.88065	144.92004	144.92004			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	05/08/2021	Bond Future			144.95896	144.95896	144.99888	144.99888			0.00	0	
Total I2025 Future												187,046,824.50	1,305	3,88
Total For I2025												187,046,824.50	1,305	3,88
I2029	On	05/11/2020	Bond Future			99.50049	99.50049	99.67340	99.67340			17,810,587.71	179	4,93
I2029	On	04/02/2021	Bond Future			100.53102	100.53102	100.70603	100.70603			0.00	0	
I2029	On	06/05/2021	Bond Future			100.49547	100.49547	100.67270	100.67270			0.00	0	
I2029	On	05/08/2021	Bond Future			101.61172	101.61172	101.79103	101.79103			0.00	0	
Total I2029 Future												17,810,587.71	179	4,93
Total For I2029												17,810,587.71	179	4,93
I2033	On	05/11/2020	Bond Future			93.44554	93.44554	93.52629	93.52629			24,108,949.32	258	10,32
I2033	On	04/02/2021	Bond Future			94.41342	94.41342	94.49523	94.49523			0.00	0	
I2033	On	06/05/2021	Bond Future			94.23429	94.23429	94.31732	94.31732			0.00	0	
I2033	On	05/08/2021	Bond Future			95.28098	95.28098	95.36509	95.36509			0.00	0	
Total I2033 Future												24,108,949.32	258	10,32
Total For I2033												24,108,949.32	258	10,32
I2038	On	05/11/2020	Bond Future			104.80925	104.80925	104.92874	104.92874			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			104.19710	104.19710	104.31819	104.31819			0.00	0	
I2038	On	06/05/2021	Bond Future			105.34201	105.34201	105.46475	105.46475			0.00	0	
I2038	On	05/08/2021	Bond Future			104.78978	104.78978	104.91394	104.91394			0.00	0	
Total I2038 Future												0.00	0	11,13
Total For I2038												0.00	0	11,13
I2046	On	05/11/2020	Bond Future			92.23470	92.23470	92.37141	92.37141			0.00	0	16,32
I2046	On	04/02/2021	Bond Future			93.19000	93.19000	93.32839	93.32839			0.00	0	
I2046	On	06/05/2021	Bond Future			92.42281	92.42281	92.56306	92.56306			0.00	0	
I2046	On	05/08/2021	Bond Future			93.44948	93.44948	93.59138	93.59138			0.00	0	
Total I2046 Future												0.00	0	16,32
Total For I2046												0.00	0	16,32
I2050	On	05/11/2020	Bond Future			94.54688	94.54688	94.69961	94.69961			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			93.63528	93.63528	93.78996	93.78996			0.00	0	
I2050	On	06/05/2021	Bond Future			94.66415	94.66415	94.82062	94.82062			0.00	0	
I2050	On	05/08/2021	Bond Future			93.78721	93.78721	93.94559	93.94559			0.00	0	
Total I2050 Future												0.00	0	13,96
Total For I2050												0.00	0	13,96
R186	On	05/11/2020	Bond Future			7.34070	119.39466	7.38375	119.16621		7.15	120,111,027.96	1,006	89,21
R186	On	04/02/2021	Bond Future			7.52419	115.32298	7.56966	115.09267		8.24	0.00	0	
R186	On	06/05/2021	Bond Future			7.71139	116.56272	7.75953	116.33032		7.55	0.00	0	
R186	On	05/08/2021	Bond Future			7.91741	112.54877	7.96857	112.31394		7.19	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 Interr
Total R186 Future												120,111,027.96	1,006	89,25
R186	On	05/11/2020	Bond Future	8.65	Call			6,491.00000	6.49100	6,711,720	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			20.41000	0.02041	12,680	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,539.33000	6.53933	6,760,350	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			19.50000	0.01950	12,070	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,442.67000	6.44267	6,663,090	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			21.35000	0.02135	13,320	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,852.54000	4.85254	4,624,670	6.79	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			46.13000	0.04613	46,710	6.79	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			877.31000	0.87731	745,380	7.29	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,491.34000	1.49134	1,587,860	7.29	0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			228.93000	0.22893	174,660	7.73	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,437.23000	3.43723	3,611,410	7.73	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			2,444.84000	2.44484	2,239,600	7.04	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			388.14000	0.38814	411,350	7.04	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			362.97000	0.36297	287,480	7.58	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,749.27000	2.74927	2,902,230	7.58	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			75.17000	0.07517	52,280	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,005.16000	5.00516	5,210,720	7.96	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			9,423.84000	9.42384	9,651,840	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.85000	0.00085	0,400	7.96	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.00	Call			3,554.27000	3.55427	3,682,040	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,403.35000	1.40335	1,300,810	8.49	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,102.59000	4.10259	4,242,200	8.61	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,165.08000	1.16508	1,074,380	8.61	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,137.71000	4.13771	4,278,040	8.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,151.27000	1.15127	1,061,290	8.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,067.34000	4.06734	4,206,240	8.60	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,178.78000	1.17878	1,087,370	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,473.95000	13.47395	13,698,050	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			71.22000	0.07122	62,920	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,513.80000	13.51380	13,738,020	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			70.04000	0.07004	61,860	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,434.10000	13.43410	13,658,080	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			72.42000	0.07242	64,000	8.12	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,783.81000	4.78381	4,927,490	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,803.16000	1.80316	1,712,010	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,722.87000	4.72287	4,865,560	7.47	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,830.86000	1.83086	1,738,720	7.47	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/08/2021	Bond Future	8.62	Call			4,753.31000	4.75331	4,896,490	7.47	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,816.96000	1.81696	1,725,310	7.47	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												120,111,027.96	1,006	117,45
R197	On	05/11/2020	Bond Future			313.84362	313.84362	313.80432	313.80432			0.00	0	2,90
R197	On	04/02/2021	Bond Future			309.23878	309.23878	309.20011	309.20011			0.00	0	
R197	On	06/05/2021	Bond Future			312.63622	312.63622	312.59807	312.59807			0.00	0	
R197	On	05/08/2021	Bond Future			308.10204	308.10204	308.06372	308.06372			0.00	0	
Total R197 Future												0.00	0	2,90
Total For R197												0.00	0	2,90
R202	On	05/11/2020	Bond Future			212.07632	212.07632	212.03558	212.03558			0.00	0	7,81
R202	On	04/02/2021	Bond Future			210.10048	210.10048	210.05994	210.05994			0.00	0	
R202	On	06/05/2021	Bond Future			212.40840	212.40840	212.36810	212.36810			0.00	0	
R202	On	05/08/2021	Bond Future			210.51478	210.51478	210.47428	210.47428			0.00	0	
Total R202 Future												0.00	0	7,81
Total For R202												0.00	0	7,81
R2023	On	05/11/2020	Bond Future			4.58699	108.35078	4.61953	108.27735		1.81	2,058,664.82	19	34,47
R2023	On	04/02/2021	Bond Future			4.65998	109.44624	4.69670	109.37244		1.65	0.00	0	
R2023	On	06/05/2021	Bond Future			4.70483	106.71489	4.74679	106.64062		1.72	0.00	0	
R2023	On	05/08/2021	Bond Future			4.76226	107.87508	4.81142	107.80008		1.60	0.00	0	
Total R2023 Future												2,058,664.82	19	34,47
R2023	On	05/11/2020	Bond Future	7.47	Call			6,191.53000	6.19153	6,264,960	3.10	0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put			0.00000	0.00000	0,000	3.10	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call			6,149.70000	6.14970	6,223,130	3.10	0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put			0.00000	0.00000	0,000	3.10	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call			6,170.61000	6.17061	6,244,040	3.10	0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put			0.00000	0.00000	0,000	3.10	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put			13.59000	0.01359	11,150	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,248.92000	3.24892	3,320,350	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			13.15000	0.01315	10,780	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,211.20000	3.21120	3,282,500	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			14.04000	0.01404	11,540	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,230.06000	3.23006	3,301,420	2.48	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,844.89000	4.84489	4,918,830	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			1.80000	0.00180	1,470	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,861.46000	4.86146	4,935,410	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			1.74000	0.00174	1,420	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,828.32000	4.82832	4,902,250	2.19	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 Intert
R2023	On	06/05/2021	Bond Future	7.56	Put			1.86000	0.00186	1,520	2.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			370.23000	0.37023	343,180	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,107.28000	1.10728	1,155,470	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			365.90000	0.36590	339,090	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,118.09000	1.11809	1,166,520	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			361.61000	0.36161	335,040	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,096.50000	1.09650	1,144,450	1.69	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												2,058,664.82	19	34.47
R2030	On	05/11/2020	Bond Future			9.59133	92.59544	9.60904	92.49547		12.78	55,649,859.44	601	92.63
R2030	On	04/02/2021	Bond Future			9.81500	89.52764	9.83345	89.42697		14.69	0.00	0	
R2030	On	06/05/2021	Bond Future			10.04401	90.49056	10.06324	90.38913		13.55	0.00	0	
R2030	On	05/08/2021	Bond Future			10.29444	87.46928	10.31459	87.36678		12.74	0.00	0	
Total R2030 Future												55,649,859.44	601	92.63
R2030	On	05/11/2020	Bond Future	9.39	Call			1,033.33000	1.03333	1,015,870	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,280.00000	2.28000	2,162,570	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1,055.70000	1.05570	1,038,540	12.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			1,567.86000	1.56786	1,559,280	12.88	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,618.88000	1.61888	1,510,330	12.88	0.00	0	3.00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,270.49000	1.27049	1,256,600	12.77	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,945.24000	1.94524	1,831,380	12.77	0.00	0	2.50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,714.95000	1.71495	1,709,240	12.93	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Call			2,908.26000	2.90826	2,926,620	13.40	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			792.39000	0.79239	710,780	13.40	0.00	0	2.50
R2030	On	05/11/2020	Bond Future	8.36	Put			7,459.06000	7.45906	7,353,130	11.98	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			40.34000	0.04034	34,380	11.98	0.00	0	14.16
R2030	On	05/11/2020	Bond Future	8.86	Put			4,605.62000	4.60562	4,488,860	12.14	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,315.38000	2.31538	2,197,670	12.67	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			2,415.84000	2.41584	2,424,330	13.20	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			1,014.63000	1.01463	923,150	13.20	0.00	0	14.16
R2030	On	05/11/2020	Bond Future	8.10	Put			9,074.43000	9.07443	8,971,840	11.98	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			13.13000	0.01313	10,510	11.98	0.00	0	3.00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,657.63000	4.65763	4,541,100	12.13	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,484.30000	1.48430	1,378,620	12.93	0.00	0	2.50
R2030	On	05/11/2020	Bond Future	9.61	Call			1,596.69000	1.59669	1,588,660	12.89	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,591.28000	1.59128	1,483,280	12.89	0.00	0	3.00
R2030	On	05/11/2020	Bond Future	8.73	Put			5,300.98000	5.30098	5,187,300	12.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			159.80000	0.15980	146,090	12.04	0.00	0	3.00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,887.61000	2.88761	2,767,190	12.54	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030 On 05/11/2020 Bond Future	8.86	Call			248.32000	0.24832	231,530	12.14	0.00	0	14,16
R2030 On 05/11/2020 Bond Future	10.47	Call			4,986.46000	4.98646	5,040,270	14.17	0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			296.24000	0.29624	250,080	14.17	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			7,581.01000	7.58101	7,475,400	11.98	0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			37.19000	0.03719	31,550	11.98	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			3,716.23000	3.71623	3,596,310	12.32	0.00	0	
R2030 On 05/11/2020 Bond Future	8.85	Call			240.33000	0.24033	223,770	12.13	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.06	Call			3,189.06000	3.18906	3,212,850	13.51	0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			691.49000	0.69149	615,310	13.51	0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			6,441.76000	6.44176	6,332,620	11.99	0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			78.11000	0.07811	68,940	11.99	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,763.00000	3.76300	3,643,210	12.30	0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			716.08000	0.71608	695,630	12.54	0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.40	Put			2,244.97000	2.24497	2,127,840	12.69	0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			1,011.26000	1.01126	993,520	12.67	0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			418.22000	0.41822	398,400	12.30	0.00	0	15,4
R2030 On 05/11/2020 Bond Future	10.37	Call			4,529.12000	4.52912	4,576,160	14.01	0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			366.99000	0.36699	314,060	14.01	0.00	0	8,00
R2030 On 05/11/2020 Bond Future	9.04	Call			430.57000	0.43057	410,620	12.32	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Call			566.48000	0.56648	561,440	14.05	0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,624.50000	6.62450	6,521,610	14.11	0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,370.13000	5.37013	5,270,990	14.29	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,616.56000	1.61656	1,618,240	14.30	0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			574.58000	0.57458	569,560	14.05	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,527.40000	5.52740	5,427,650	14.26	0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,524.60000	1.52460	1,525,520	14.26	0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			9,093.06000	9.09306	8,987,350	14.05	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,579.28000	1.57928	1,580,650	14.28	0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			5,409.12000	5.40912	5,309,820	14.28	0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,105.13000	1.10513	1,102,910	14.11	0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			4,284.25000	4.28425	4,310,940	15.10	0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,314.65000	2.31465	2,240,670	15.10	0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,597.85000	1.59785	1,599,380	14.29	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Put			5,215.81000	5.21581	5,117,300	14.32	0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,673.31000	1.67331	1,675,470	14.32	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,963.48000	9.96348	9,857,600	14.05	0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			448.67000	0.44867	443,460	14.05	0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			9,039.82000	9.03982	8,934,130	14.05	0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			5,331.33000	5.33133	5,232,340	14.30	0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Call			3,452.25000	3.45225	3,476,400	13.50	0.00	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
R2030	On	06/05/2021	Bond Future	9.92	Put		4,211.45000	4.21145	4,134,170	13.50		0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,270.35000	9.27035	9,334,320	14.58		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		5,915.35000	5.91535	5,957,450	14.25		0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,440.33000	2.44033	2,381,000	14.25		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,234.16000	9.23416	9,297,920	14.58		0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,888.94000	3.88894	3,814,250	13.58		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,781.18000	6.78118	6,689,840	13.04		0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,792.32000	1.79232	1,802,410	13.04		0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		514.14000	0.51414	513,920	12.96		0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,766.34000	3.76634	3,793,080	13.58		0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,130.84000	1.13084	1,093,170	14.58		0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,120.59000	1.12059	1,083,130	14.58		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,198.01000	9.19801	9,261,550	14.58		0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,141.17000	1.14117	1,103,280	14.58		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		1,915.55000	1.91555	1,926,700	13.07		0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,509.29000	6.50929	6,419,010	13.07		0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		12,501.67000	12.50167	12,400,020	12.96		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,437.98000	4.43798	4,474,390	12.86		0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,853.88000	3.85388	3,787,790	12.86		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,383.70000	4.38370	4,419,710	12.84		0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,900.46000	3.90046	3,833,970	12.84		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Call		4,410.96000	4.41096	4,447,170	12.85		0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,877.27000	3.87727	3,810,980	12.85		0.00	0	
Total R2030 Option											0.00	0	123,50	
Total For R2030											55,649,859.44	601	216,14	
R2032	On	05/11/2020	Bond Future			10.56785	85.76682	10.57043	85.75177	15.77		24,186,243.24	282	120,82
R2032	On	04/02/2021	Bond Future			10.80747	86.63396	10.81011	86.61904	17.25		0.00	0	
R2032	On	06/05/2021	Bond Future			11.05031	83.42009	11.05301	83.40531	16.68		0.00	0	
R2032	On	05/08/2021	Bond Future			11.30768	84.32729	11.31049	84.31241	14.89		0.00	0	
Total R2032 Future											24,186,243.24	282	120,82	
R2032	On	05/11/2020	Bond Future	9.76	Call		286.93000	0.28693	255,030	14.81		0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,203.08000	5.20308	5,156,130	14.81		0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		295.69000	0.29569	263,240	14.82		0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		6,051.73000	6.05173	6,012,330	14.74		0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		183.16000	0.18316	158,810	14.74		0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		3,309.87000	3.30987	3,259,770	16.54		0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Put		7,070.44000	7.07044	7,038,450	14.70		0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		105.75000	0.10575	88,810	14.70		0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		3,681.09000	3.68109	3,634,600	16.72		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2032	On	05/11/2020	Bond Future	9.75	Put		5,257.58000	5.25758	5,211,180	14.80	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put		9,176.72000	9.17672	9,154,580	14.70	0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call		32.37000	0.03237	25,280	14.70	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	9.77	Put		5,148.84000	5.14884	5,101,340	14.82	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		278.36000	0.27836	247,010	14.80	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		778.22000	0.77822	716,680	16.72	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	10.99	Put		909.59000	0.90959	844,440	16.54	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		10,310.91000	10.31091	10,291,740	14.70	0.00	0	
R2032	On	05/11/2020	Bond Future	8.94	Call		16.31000	0.01631	12,190	14.70	0.00	0	1,00
R2032	On	04/02/2021	Bond Future	9.63	Call		1,076.38000	1.07638	1,050,370	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		8,126.69000	8.12669	8,085,760	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Call		1,051.42000	1.05142	1,025,660	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		8,228.07000	8.22807	8,187,390	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Put		9,939.20000	9.93920	9,902,730	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		708.17000	0.70817	686,620	16.38	0.00	0	80
R2032	On	04/02/2021	Bond Future	10.82	Call		3,623.23000	3.62323	3,589,980	17.31	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		3,567.37000	3.56737	3,519,200	17.31	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.62	Call		1,063.84000	1.06384	1,037,960	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		8,177.29000	8.17729	8,136,490	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		12,921.40000	12.92140	12,891,850	16.38	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		352.98000	0.35298	338,350	16.38	0.00	0	80
R2032	On	06/05/2021	Bond Future	12.12	Put		2,262.81000	2.26281	2,231,690	17.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Call		7,762.38000	7.76238	7,745,850	17.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.10	Put		2,296.46000	2.29646	2,265,150	17.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Put		1,603.63000	1.60363	1,576,890	17.96	0.00	0	70
R2032	On	06/05/2021	Bond Future	10.33	Put		6,650.12000	6.65012	6,613,930	16.15	0.00	0	
R2032	On	06/05/2021	Bond Future	10.33	Call		2,559.69000	2.55969	2,538,280	16.15	0.00	0	70
R2032	On	06/05/2021	Bond Future	12.11	Call		7,795.27000	7.79527	7,778,830	17.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.11	Put		2,279.59000	2.27959	2,248,370	17.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.12	Call		7,828.19000	7.82819	7,811,850	17.96	0.00	0	
R2032	On	06/05/2021	Bond Future	12.57	Call		9,360.31000	9.36031	9,348,350	17.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Call		4,763.43000	4.76343	4,749,120	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.35	Put		4,554.58000	4.55458	4,525,390	14.96	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Call		4,790.94000	4.79094	4,776,660	14.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.36	Put		4,529.35000	4.52935	4,500,190	14.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call		4,818.52000	4.81852	4,804,260	14.98	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put		4,504.24000	4.50424	4,475,100	14.98	0.00	0	
Total R2032 Option											0.00	0	15,87
Total For R2032											24,186,243.24	282	136,70

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2035	On	05/11/2020			11.28809	84.77866	11.30099	84.69975		18.04	328,941,200.80	3,880	103,7
R2035	On	04/02/2021			11.54058	85.63580	11.55401	85.55633		19.51	0.00	0	
R2035	On	06/05/2021			11.78754	82.08162	11.80150	82.00157		18.92	0.00	0	
R2035	On	05/08/2021			12.05261	82.97421	12.06719	82.89335		16.69	0.00	0	
Total R2035 Future											328,941,200.80	3,880	103,71
R2035	On	05/11/2020	10.33	Call			237.72000	0.23772	213,960	16.74	0.00	0	
R2035	On	05/11/2020	10.33	Put			6,501.72000	6.50172	6,399,050	16.74	0.00	0	
R2035	On	05/11/2020	10.34	Call			244.70000	0.24470	220,560	16.74	0.00	0	
R2035	On	05/11/2020	10.34	Put			6,440.70000	6.44070	6,337,650	16.74	0.00	0	
R2035	On	05/11/2020	10.32	Call			230.90000	0.23090	207,520	16.73	0.00	0	
R2035	On	05/11/2020	10.32	Put			6,562.98000	6.56298	6,460,690	16.73	0.00	0	
R2035	On	04/02/2021	10.14	Call			980.92000	0.98092	966,610	18.37	0.00	0	
R2035	On	04/02/2021	10.14	Put			10,017.93000	10.01793	9,924,150	18.37	0.00	0	6
R2035	On	04/02/2021	11.14	Call			2,854.81000	2.85481	2,844,430	19.13	0.00	0	
R2035	On	04/02/2021	11.14	Put			5,358.42000	5.35842	5,268,570	19.13	0.00	0	6
R2035	On	04/02/2021	10.05	Call			881.00000	0.88100	866,940	18.37	0.00	0	
R2035	On	04/02/2021	10.05	Put			10,541.94000	10.54194	10,448,410	18.37	0.00	0	
R2035	On	04/02/2021	10.06	Call			891.71000	0.89171	877,620	18.37	0.00	0	
R2035	On	04/02/2021	10.06	Put			10,483.02000	10.48302	10,389,460	18.37	0.00	0	
R2035	On	04/02/2021	10.04	Call			870.39000	0.87039	856,370	18.37	0.00	0	
R2035	On	04/02/2021	10.04	Put			10,601.04000	10.60104	10,507,550	18.37	0.00	0	
R2035	On	06/05/2021	11.55	Call			4,136.02000	4.13602	4,142,290	18.74	0.00	0	
R2035	On	06/05/2021	11.55	Put			5,596.47000	5.59647	5,522,690	18.74	0.00	0	1,6
R2035	On	06/05/2021	12.77	Call			8,110.13000	8.11013	8,134,470	20.39	0.00	0	
R2035	On	06/05/2021	12.77	Put			2,834.27000	2.83427	2,778,560	20.39	0.00	0	1,6
R2035	On	06/05/2021	10.81	Put			8,348.22000	8.34822	8,266,550	18.00	0.00	0	
R2035	On	06/05/2021	10.81	Call			2,356.32000	2.35632	2,354,700	18.00	0.00	0	1,6
R2035	On	06/05/2021	11.32	Call			3,529.26000	3.52926	3,532,630	18.52	0.00	0	
R2035	On	06/05/2021	11.32	Put			6,359.93000	6.35993	6,283,250	18.52	0.00	0	7
R2035	On	06/05/2021	10.24	Put			11,196.27000	11.19627	11,111,120	17.94	0.00	0	
R2035	On	06/05/2021	10.24	Call			1,459.48000	1.45948	1,454,380	17.94	0.00	0	7
R2035	On	06/05/2021	12.37	Call			6,678.57000	6.67857	6,696,960	19.71	0.00	0	
R2035	On	06/05/2021	12.37	Put			3,516.91000	3.51691	3,455,250	19.71	0.00	0	
R2035	On	06/05/2021	12.35	Call			6,609.08000	6.60908	6,627,170	19.68	0.00	0	
R2035	On	06/05/2021	12.35	Put			3,555.47000	3.55547	3,493,510	19.68	0.00	0	
R2035	On	06/05/2021	12.02	Call			5,510.89000	5.51089	5,524,010	19.20	0.00	0	
R2035	On	06/05/2021	12.02	Put			4,273.26000	4.27326	4,206,330	19.20	0.00	0	7
R2035	On	06/05/2021	12.36	Call			6,643.92000	6.64392	6,662,160	19.70	0.00	0	
R2035	On	06/05/2021	12.36	Put			3,536.26000	3.53626	3,474,450	19.70	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2035	On	05/08/2021	Bond Future	5.31	Call		1.00000	0.00100	0,950	15.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		55,198.34000	55.19834	55,117,430	15.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.95000	0.00095	0,910	15.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,431.58000	55.43158	55,350,680	15.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.98000	0.00098	0,930	15.82	0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,314.90000	55.31490	55,233,990	15.82	0.00	0	
Total R2035 Option											0.00	0	8,62
Total For R2035											328,941,200.80	3,880	112,34
R2037	On	05/11/2020	Bond Future			11.55542	80.15868	11.56825	80.08183	19.09	22,845,223.80	285	138,53
R2037	On	04/02/2021	Bond Future			11.80065	76.71493	11.81400	76.63753	21.85	0.00	0	
R2037	On	06/05/2021	Bond Future			12.04929	77.54037	12.06318	77.46236	20.10	0.00	0	
R2037	On	05/08/2021	Bond Future			12.31819	74.12805	12.33271	74.04924	18.80	0.00	0	
Total R2037 Future											22,845,223.80	285	138,53
R2037	On	05/11/2020	Bond Future	10.18	Call		70.95000	0.07095	59,730	17.70	0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		9,112.07000	9.11207	9,024,000	17.70	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		73.35000	0.07335	61,860	17.70	0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		9,043.76000	9.04376	8,955,420	17.70	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		68.62000	0.06862	57,660	17.70	0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,180.54000	9.18054	9,092,730	17.70	0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,599.29000	7.59929	7,507,020	20.76	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Call		975.54000	0.97554	960,640	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,643.58000	10.64358	10,551,500	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		909.72000	0.90972	895,010	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,130.17000	1.13017	1,114,990	20.64	0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		10,842.34000	10.84234	10,880,040	23.68	0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		883.70000	0.88370	844,000	23.68	0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,684.92000	1.68492	1,670,050	20.76	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		888.53000	0.88853	873,890	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,702.60000	10.70260	10,610,560	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,235.41000	10.23541	10,143,110	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Put		14,694.47000	14.69447	14,606,150	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		398.16000	0.39816	387,240	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Call		899.08000	0.89908	884,400	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,605.50000	3.60550	3,525,790	22.11	0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		4,501.10000	4.50110	4,498,790	22.11	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,286.04000	4.28604	4,282,430	22.02	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,790.30000	3.79030	3,709,290	22.02	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		9,500.80000	9.50080	9,408,220	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,584.74000	10.58474	10,492,630	20.64	0.00	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
R2037	On	06/05/2021	Bond Future	12.43	Put		3,967.21000	3.96721	3,903,220	20.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,015.25000	6.01525	6,029,410	20.63	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,945.66000	3.94566	3,881,810	20.63	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,950.85000	5.95085	5,964,720	20.60	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,988.87000	3.98887	3,924,730	20.60	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,983.02000	5.98302	5,997,040	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		4,992.88000	4.99288	5,009,630	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,334.15000	5.33415	5,272,090	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,020.48000	5.02048	5,037,360	18.83	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,307.17000	5.30717	5,245,240	18.83	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,965.61000	4.96561	4,982,230	18.81	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,361.53000	5.36153	5,299,340	18.81	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											22,845,223.80	285	139,82
R2040	On	05/11/2020	Bond Future			11.67385	82.14499	11.71213	81.90325	20.05	6,571,599.20	80	72,82
R2040	On	04/02/2021	Bond Future			11.91549	78.47108	11.95544	78.22714	22.70	0.00	0	
R2040	On	06/05/2021	Bond Future			12.16018	79.31539	12.20186	79.06910	20.83	0.00	0	
R2040	On	05/08/2021	Bond Future			12.42476	75.67206	12.46840	75.42317	19.29	0.00	0	
Total R2040 Future											6,571,599.20	80	72,82
R2040	On	05/11/2020	Bond Future	10.00	Put		12,120.93000	12.12093	11,875,950	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		24.39000	0.02439	21,150	18.44	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	11.50	Call		1,559.88000	1.55988	1,582,920	19.66	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,914.73000	2.91473	2,696,030	19.66	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		10,363.26000	10.36326	10,116,060	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		56.65000	0.05665	51,190	18.44	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		2,149.75000	2.14975	2,193,010	19.97	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,226.22000	2.22622	2,027,740	19.97	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		16,189.08000	16.18908	15,946,700	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		2.82000	0.00282	2,180	18.44	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.30	Call		71.94000	0.07194	65,740	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		9,844.73000	9.84473	9,596,790	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Put		5,233.25000	5.23325	4,986,120	18.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		532.51000	0.53251	527,120	18.61	0.00	0	2,38
R2040	On	05/11/2020	Bond Future	9.73	Put		14,278.34000	14.27834	14,035,140	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		8.05000	0.00805	6,590	18.44	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		74.39000	0.07439	68,080	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.31	Put		9,771.33000	9.77133	9,523,280	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call		76.91000	0.07691	70,500	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		9,698.10000	9.69810	9,449,950	18.44	0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040 On 04/02/2021 Bond Future	10.41	Put			11,340.83000	11.34083	11,111,020	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Call			930.73000	0.93073	945,100	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	10.42	Put			11,277.48000	11.27748	11,047,910	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Call			908.62000	0.90862	922,500	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	10.40	Put			11,404.39000	11.40439	11,174,330	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	9.57	Call			291.48000	0.29148	293,190	21.23		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.07	Put			13,610.71000	13.61071	13,374,050	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	10.07	Call			597.79000	0.59779	605,070	21.23		0.00	0	80
R2040 On 04/02/2021 Bond Future	11.74	Call			3,658.34000	3.65834	3,727,240	22.69		0.00	0	
R2040 On 04/02/2021 Bond Future	11.74	Put			4,988.75000	4.98875	4,813,710	22.69		0.00	0	80
R2040 On 04/02/2021 Bond Future	10.41	Call			919.62000	0.91962	933,750	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Call			257.26000	0.25726	258,460	21.23		0.00	0	50
R2040 On 04/02/2021 Bond Future	10.24	Put			12,447.91000	12.44791	12,214,320	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	10.24	Call			745.58000	0.74558	755,930	21.23		0.00	0	50
R2040 On 04/02/2021 Bond Future	11.57	Call			3,184.95000	3.18495	3,244,930	22.48		0.00	0	
R2040 On 04/02/2021 Bond Future	11.57	Put			5,591.47000	5.59147	5,407,510	22.48		0.00	0	50
R2040 On 04/02/2021 Bond Future	9.57	Put			17,337.71000	17.33771	17,095,480	21.23		0.00	0	
R2040 On 04/02/2021 Bond Future	9.49	Put			17,974.58000	17.97458	17,731,840	21.23		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Put			4,558.86000	4.55886	4,420,140	21.39		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Call			5,876.22000	5.87622	5,982,930	21.36		0.00	0	
R2040 On 06/05/2021 Bond Future	12.42	Put			4,608.05000	4.60805	4,468,470	21.36		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Call			5,908.86000	5.90886	6,016,000	21.37		0.00	0	
R2040 On 06/05/2021 Bond Future	12.43	Put			4,583.39000	4.58339	4,444,240	21.37		0.00	0	
R2040 On 06/05/2021 Bond Future	12.44	Call			5,941.57000	5.94157	6,049,140	21.39		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Call			5,372.51000	5.37251	5,481,120	19.26		0.00	0	
R2040 On 05/08/2021 Bond Future	12.47	Put			5,363.41000	5.36341	5,223,130	19.26		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Call			5,401.75000	5.40175	5,510,770	19.27		0.00	0	
R2040 On 05/08/2021 Bond Future	12.48	Put			5,335.82000	5.33582	5,195,950	19.27		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Call			5,430.76000	5.43076	5,540,210	19.28		0.00	0	
R2040 On 05/08/2021 Bond Future	12.49	Put			5,308.07000	5.30807	5,168,630	19.28		0.00	0	
Total R2040 Option										0.00	0	18,60
Total For R2040										6,571,599.20	80	91,40
R2044 On 05/11/2020 Bond Future			11.71544	78.88143	11.74345	78.70478		20.92		8,598,075.87	109	47,20
R2044 On 04/02/2021 Bond Future			11.94909	75.29961	11.97833	75.12143		23.68		0.00	0	
R2044 On 06/05/2021 Bond Future			12.18544	76.10988	12.21596	75.93003		21.70		0.00	0	
R2044 On 05/08/2021 Bond Future			12.44089	72.55685	12.47287	72.37512		20.10		0.00	0	
Total R2044 Future										8,598,075.87	109	47,20
R2044 On 05/11/2020 Bond Future	10.35	Call			75.92000	0.07592	67,170	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	10.35	Put			9,794.20000	9.79420	9,608,800	19.25		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intern
R2044 On 05/11/2020 Bond Future	10.36	Call			78.51000	0.07851	69,580	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	10.36	Put			9,719.71000	9.71971	9,534,130	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			24.61000	0.02461	20,520	19.25		0.00	0	5
R2044 On 05/11/2020 Bond Future	9.34	Put			18,138.20000	18.13820	17,961,240	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	11.43	Put			3,325.42000	3.32542	3,138,640	20.35		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.72	Put			14,823.00000	14.82300	14,644,900	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			9,868.88000	9.86888	9,683,660	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			581.05000	0.58105	562,590	19.56		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Put			5,100.89000	5.10089	4,905,780	19.56		0.00	0	5
R2044 On 05/11/2020 Bond Future	10.04	Put			12,190.89000	12.19089	12,010,150	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	8.87	Call			0.06000	0.00006	0,040	19.25		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	10.02	Put			12,350.93000	12.35093	12,170,420	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	9.34	Call			0.99000	0.00099	0,680	19.25		0.00	0	5
R2044 On 05/11/2020 Bond Future	11.17	Call			757.66000	0.75766	740,030	19.78		0.00	0	
R2044 On 05/11/2020 Bond Future	11.17	Put			4,519.55000	4.51955	4,325,270	19.78		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	11.43	Call			1,307.67000	1.30767	1,297,540	20.35		0.00	0	
R2044 On 05/11/2020 Bond Future	9.96	Call			17.89000	0.01789	14,660	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Call			1,187.19000	1.18719	1,174,980	20.24		0.00	0	
R2044 On 05/11/2020 Bond Future	9.72	Call			6.39000	0.00639	4,940	19.25		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.97	Put			12,753.71000	12.75371	12,573,730	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	9.97	Call			18.63000	0.01863	15,300	19.25		0.00	0	3
R2044 On 05/11/2020 Bond Future	8.87	Put			22,524.49000	22.52449	22,347,820	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Call			73.40000	0.07340	64,830	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			3,535.28000	3.53528	3,346,420	20.24		0.00	0	3
R2044 On 05/11/2020 Bond Future	10.02	Call			22.75000	0.02275	18,890	19.25		0.00	0	1,8
R2044 On 05/11/2020 Bond Future	9.29	Put			18,589.57000	18.58957	18,412,670	19.25		0.00	0	
R2044 On 05/11/2020 Bond Future	9.29	Call			0.76000	0.00076	0,510	19.25		0.00	0	3
R2044 On 05/11/2020 Bond Future	9.96	Put			12,834.72000	12.83472	12,654,840	19.25		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Put			17,065.64000	17.06564	16,884,600	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	9.66	Call			316.35000	0.31635	313,490	22.16		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.04	Put			14,147.30000	14.14730	13,967,540	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.04	Call			551.50000	0.55150	549,920	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			828.54000	0.82854	829,580	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			11,982.11000	11.98211	11,804,970	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,459.34000	1.45934	1,468,480	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			8,974.88000	8.97488	8,805,840	22.16		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.29	Call			768.14000	0.76814	768,540	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			12,385.61000	12.38561	12,207,830	22.16		0.00	0	2
R2044 On 04/02/2021 Bond Future	10.36	Call			838.94000	0.83894	840,090	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Put			11,915.60000	11.91560	11,738,570	22.16		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2044	On	04/02/2021	Bond Future	10.37	Call		849.43000	0.84943	850,700	22.16		0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		11,849.29000	11.84929	11,672,380	22.16		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Call		5,780.93000	5.78093	5,849,900	21.90		0.00	0	
R2044	On	06/05/2021	Bond Future	12.43	Put		4,540.74000	4.54074	4,429,860	21.90		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Call		5,812.31000	5.81231	5,881,600	21.91		0.00	0	
R2044	On	06/05/2021	Bond Future	12.44	Put		4,515.07000	4.51507	4,404,510	21.91		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Call		5,843.74000	5.84374	5,913,360	21.92		0.00	0	
R2044	On	06/05/2021	Bond Future	12.45	Put		4,489.53000	4.48953	4,379,300	21.92		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Call		5,710.35000	5.71035	5,786,340	20.19		0.00	0	
R2044	On	05/08/2021	Bond Future	12.59	Put		5,051.46000	5.05146	4,945,720	20.19		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Call		5,739.93000	5.73993	5,816,230	20.20		0.00	0	
R2044	On	05/08/2021	Bond Future	12.60	Put		5,025.27000	5.02527	4,919,840	20.20		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Call		5,769.56000	5.76956	5,846,160	20.21		0.00	0	
R2044	On	05/08/2021	Bond Future	12.61	Put		4,999.21000	4.99921	4,894,080	20.21		0.00	0	
Total R2044 Option											0.00	0	12,34	
Total For R2044											8,598,075.87	109	59,56	
R2048	On	05/11/2020	Bond Future			11.68451	77.70278	11.70742	77.55608	21.55		2,875,002.86	37	112,56
R2048	On	04/02/2021	Bond Future			11.91701	78.48835	11.94094	78.34050	22.94		0.00	0	
R2048	On	06/05/2021	Bond Future			12.14375	74.92042	12.16873	74.77122	22.22		0.00	0	
R2048	On	05/08/2021	Bond Future			12.38650	75.73520	12.41267	75.58445	19.32		0.00	0	
Total R2048 Future											2,875,002.86	37	112,56	
R2048	On	05/11/2020	Bond Future	10.03	Call		25.95000	0.02595	21,280	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		12,280.74000	12.28074	12,129,370	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		26.99000	0.02699	22,180	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		12,198.57000	12.19857	12,047,060	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		24.94000	0.02494	20,400	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		12,363.09000	12.36309	12,211,850	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Put		5,320.62000	5.32062	5,149,140	19.97		0.00	0	
R2048	On	05/11/2020	Bond Future	11.00	Call		543.88000	0.54388	519,100	19.97		0.00	0	96
R2048	On	05/11/2020	Bond Future	10.00	Put		12,528.29000	12.52829	12,377,310	19.77		0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		23.03000	0.02303	18,750	19.77		0.00	0	96
R2048	On	04/02/2021	Bond Future	10.75	Put		9,415.39000	9.41539	9,267,450	21.39		0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,360.65000	1.36065	1,360,560	21.39		0.00	0	2,56
R2048	On	04/02/2021	Bond Future	11.50	Put		5,874.56000	5.87456	5,741,920	22.62		0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,062.63000	3.06263	3,077,840	22.62		0.00	0	2,56
R2048	On	04/02/2021	Bond Future	10.47	Call		980.57000	0.98057	977,310	21.39		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,156.34000	11.15634	11,005,230	21.39		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		992.66000	0.99266	989,480	21.39		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		11,091.04000	11.09104	10,940,010	21.39		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2048	On	04/02/2021	Bond Future	10.46	Call		968.59000	0.96859	965,250	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		11,221.88000	11.22188	11,070,690	21.39	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		5,792.41000	5.79241	5,842,210	22.67	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,726.06000	4.72606	4,626,660	22.67	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		5,824.96000	5.82496	5,875,030	22.69	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,700.61000	4.70061	4,601,480	22.69	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,759.91000	5.75991	5,809,450	22.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,751.65000	4.75165	4,651,990	22.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		5,759.72000	5.75972	5,817,550	19.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5,147.43000	5.14743	5,054,510	19.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		5,698.10000	5.69810	5,755,430	19.56	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5,199.18000	5.19918	5,105,760	19.56	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		5,728.89000	5.72889	5,786,470	19.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5,173.24000	5.17324	5,080,070	19.57	0.00	0	
Total R2048 Option											0.00	0	7,08
Total For R2048											2,875,002.86	37	119,61
R208	On	05/11/2020	Bond Future			3.51684	101.98941	3.51475	101.99023	0.18	0.00	0	7,5
Total R208 Future											0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.77	Call		485.62000	0.48562	484,790	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.01000	0.00001	0,000	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		489.47000	0.48947	488,640	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.01000	0.00001	0,000	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		493.31000	0.49331	492,490	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.40	0.00	0	
Total R208 Option											0.00	0	7,52
Total For R208											0.00	0	7,52
R209	On	05/11/2020	Bond Future			11.11299	65.21550	11.12549	65.14915	19.74	12,130,083.00	186	27,7
R209	On	04/02/2021	Bond Future			11.32863	65.87483	11.34157	65.80805	21.96	0.00	0	
R209	On	06/05/2021	Bond Future			11.54561	63.44270	11.55902	63.37541	21.34	0.00	0	2,5
R209	On	05/08/2021	Bond Future			11.77320	64.13268	11.78714	64.06470	19.39	0.00	0	
Total R209 Future											12,130,083.00	186	30,22
R209	On	05/11/2020	Bond Future	10.01	Call		130.05000	0.13005	114,200	18.67	0.00	0	
R209	On	05/11/2020	Bond Future	10.01	Put		6,465.65000	6.46565	6,383,450	18.67	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Call		134.11000	0.13411	117,960	18.67	0.00	0	
R209	On	05/11/2020	Bond Future	10.02	Put		6,408.99000	6.40899	6,326,490	18.67	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Call		126.10000	0.12610	110,550	18.67	0.00	0	
R209	On	05/11/2020	Bond Future	10.00	Put		6,522.49000	6.52249	6,440,590	18.67	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Call		1,102.93000	1.10293	1,089,150	21.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.11	Put		7,945.21000	7.94521	7,864,650	21.19	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
R209	On	04/02/2021	Bond Future	10.12	Call		1,114.96000	1.11496	1,101,180	21.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.12	Put		7,897.49000	7.89749	7,816,930	21.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Call		1,090.99000	1.09099	1,077,220	21.19	0.00	0	
R209	On	04/02/2021	Bond Future	10.10	Put		7,993.09000	7.99309	7,912,540	21.19	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Put		8,724.38000	8.72438	8,652,860	20.50	0.00	0	
R209	On	06/05/2021	Bond Future	10.25	Call		1,626.69000	1.62669	1,622,460	20.50	0.00	0	4,7!
R209	On	06/05/2021	Bond Future	11.25	Call		3,478.63000	3.47863	3,482,430	21.12	0.00	0	
R209	On	06/05/2021	Bond Future	11.25	Put		5,056.57000	5.05657	4,993,080	21.12	0.00	0	6,00
R209	On	06/05/2021	Bond Future	12.25	Call		6,180.85000	6.18085	6,197,260	22.45	0.00	0	
R209	On	06/05/2021	Bond Future	12.25	Put		2,851.89000	2.85189	2,801,010	22.45	0.00	0	6,00
R209	On	06/05/2021	Bond Future	12.23	Call		6,119.84000	6.11984	6,135,990	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.23	Put		2,883.53000	2.88353	2,832,390	22.41	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Call		6,150.42000	6.15042	6,166,700	22.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.24	Put		2,867.75000	2.86775	2,816,740	22.43	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Call		6,089.30000	6.08930	6,105,330	22.39	0.00	0	
R209	On	06/05/2021	Bond Future	12.22	Put		2,899.39000	2.89939	2,848,130	22.39	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Call		4,631.24000	4.63124	4,645,920	19.44	0.00	0	
R209	On	05/08/2021	Bond Future	11.80	Put		4,568.61000	4.56861	4,515,310	19.44	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Call		4,656.31000	4.65631	4,671,100	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.81	Put		4,545.05000	4.54505	4,491,860	19.45	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Call		4,606.21000	4.60621	4,620,780	19.43	0.00	0	
R209	On	05/08/2021	Bond Future	11.79	Put		4,592.27000	4.59227	4,538,860	19.43	0.00	0	
Total R209 Option											0.00	0	16,7!
Total For R209											12,130,083.00	186	47,0!
R210	On	05/11/2020	Bond Future			187.12226	187.12226	187.08992	187.08992		2,432,589.38	13	2,2!
R210	On	04/02/2021	Bond Future			189.06029	189.06029	189.02825	189.02825		0.00	0	
R210	On	06/05/2021	Bond Future			188.42206	188.42206	188.39026	188.39026		0.00	0	
R210	On	05/08/2021	Bond Future			190.51511	190.51511	190.48312	190.48312		0.00	0	
Total R210 Future											2,432,589.38	13	2,2!
Total For R210											2,432,589.38	13	2,2!
R212	On	05/11/2020	Bond Future			169.55818	169.55818	169.54286	169.54286		0.00	0	6,9!
R212	On	04/02/2021	Bond Future			169.01517	169.01517	169.00025	169.00025		0.00	0	
R212	On	06/05/2021	Bond Future			170.87202	170.87202	170.85741	170.85741		0.00	0	
R212	On	05/08/2021	Bond Future			170.43729	170.43729	170.42267	170.42267		0.00	0	
Total R212 Future											0.00	0	6,9!
Total For R212											0.00	0	6,9!
R213	On	05/11/2020	Bond Future			10.07286	81.92823	10.08041	81.88685	14.68	0.00	0	16,4!
R213	On	04/02/2021	Bond Future			10.30046	82.75653	10.30828	82.71501	16.24	0.00	0	
R213	On	06/05/2021	Bond Future			10.52328	80.11662	10.53138	80.07490	15.68	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R213	On	05/08/2021	Bond Future			10.76333	80.98774	10.77177	80.94565		14.18	0.00	0	
Total R213 Future												0.00	0	16,41
R213	On	05/11/2020	Bond Future	9.60	Call			589.53000	0.58953	553,340	14.24	0.00	0	
R213	On	05/11/2020	Bond Future	9.60	Put			3,279.03000	3.27903	3,201,460	14.24	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Call			604.64000	0.60464	568,140	14.25	0.00	0	
R213	On	05/11/2020	Bond Future	9.61	Put			3,236.96000	3.23696	3,159,080	14.25	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Call			574.69000	0.57469	538,810	14.23	0.00	0	
R213	On	05/11/2020	Bond Future	9.59	Put			3,321.42000	3.32142	3,244,160	14.23	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Call			1,299.91000	1.29991	1,281,510	15.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.40	Put			6,318.40000	6.31840	6,258,480	15.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Call			1,315.23000	1.31523	1,296,800	15.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.41	Put			6,276.25000	6.27625	6,216,300	15.68	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Call			1,284.87000	1.28487	1,266,510	15.67	0.00	0	
R213	On	04/02/2021	Bond Future	9.39	Put			6,360.89000	6.36089	6,301,010	15.67	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Call			8,233.70000	8.23370	8,243,960	16.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.91	Put			1,539.28000	1.53928	1,507,820	16.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Call			8,167.50000	8.16750	8,177,490	16.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.89	Put			1,564.68000	1.56468	1,532,950	16.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Call			8,200.58000	8.20058	8,210,700	16.88	0.00	0	
R213	On	06/05/2021	Bond Future	11.90	Put			1,551.94000	1.55194	1,520,340	16.88	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Put			4,063.86000	4.06386	4,024,230	14.25	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Call			4,478.83000	4.47883	4,481,370	14.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.86	Put			4,040.66000	4.04066	4,001,110	14.26	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Call			4,426.31000	4.42631	4,428,690	14.25	0.00	0	
R213	On	05/08/2021	Bond Future	10.84	Put			4,087.18000	4.08718	4,047,470	14.25	0.00	0	
R213	On	05/08/2021	Bond Future	10.85	Call			4,452.53000	4.45253	4,454,990	14.25	0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	16,41
R214	On	05/11/2020	Bond Future			11.37270	62.94264	11.40048	62.79384		21.21	80,251,866.00	1,275	17,8
R214	On	04/02/2021	Bond Future			11.58814	63.57896	11.61703	63.42889		23.50	0.00	0	
R214	On	06/05/2021	Bond Future			11.79739	60.98518	11.82741	60.83368		22.89	0.00	0	
R214	On	05/08/2021	Bond Future			12.02024	61.64831	12.05151	61.49527		20.72	0.00	0	
Total R214 Future												80,251,866.00	1,275	17,81
R214	On	05/11/2020	Bond Future	10.25	Call			127.95000	0.12795	117,340	20.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			6,811.29000	6.81129	6,651,880	20.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			131.98000	0.13198	121,210	20.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			6,752.33000	6.75233	6,592,760	20.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			124.11000	0.12411	113,650	20.03	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			6,870.54000	6.87054	6,711,280	20.03	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R214	On	04/02/2021	Bond Future	10.32	Call			1,081.89000	1.08189	1,086,450	22.66	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			8,459.76000	8.45976	8,314,250	22.66	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,093.81000	1.09381	1,098,530	22.66	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			8,409.41000	8.40941	8,264,060	22.66	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,070.06000	1.07006	1,074,470	22.66	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			8,510.28000	8.51028	8,364,620	22.66	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Call			5,528.82000	5.52882	5,592,950	23.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.26	Put			3,413.44000	3.41344	3,326,070	23.59	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Call			5,558.11000	5.55811	5,622,500	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.27	Put			3,395.29000	3.39529	3,308,180	23.61	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Call			5,499.57000	5.49957	5,563,440	23.57	0.00	0	
R214	On	06/05/2021	Bond Future	12.25	Put			3,431.70000	3.43170	3,344,070	23.57	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Call			4,641.71000	4.64171	4,701,140	20.74	0.00	0	
R214	On	05/08/2021	Bond Future	12.02	Put			4,795.93000	4.79593	4,702,320	20.74	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Call			4,666.39000	4.66639	4,726,080	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.03	Put			4,771.59000	4.77159	4,678,240	20.75	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Call			4,616.85000	4.61685	4,676,030	20.73	0.00	0	
R214	On	05/08/2021	Bond Future	12.01	Put			4,820.15000	4.82015	4,726,290	20.73	0.00	0	
Total R214 Option												0.00	0	
Total For R214												80,251,866.00	1,275	17,81
Total for Bond												895,617,797.90	9,515	1,202,11
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	
Total For E170												0.00	0	
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23 Future												0.00	0	
Total For ES23												0.00	0	
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES23A Future												0.00	0	
Total For ES23A												0.00	0	
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26 Future												0.00	0	
Total For ES26												0.00	0	
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ES26A Future												0.00	0	
Total For ES26A												0.00	0	
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213 Future										0.00	0	
Total For R213										0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R213/R186 Future										0.00	0	
Total For R213/R186										0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214 Future										0.00	0	
Total For R214										0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R214/R209 Future										0.00	0	
Total For R214/R209										0.00	0	
Total for Price Contribution										0.00	0	
GOVI On 05/11/2020 GOVI			703.29500	703.29500	702.10200	702.10200				0.00	0	1,00
GOVI On 04/02/2021 GOVI			710.40100	710.40100	709.20300	709.20300				0.00	0	

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	06/05/2021	GOVI		718.02600	718.02600	716.82200	716.82200			0.00	0	
GOVI	On	05/08/2021	GOVI		725.74600	725.74600	724.53100	724.53100			0.00	0	
Total GOVI Future											0.00	0	1,00
GOVI	On	05/11/2020	GOVI	737.84	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.84	Put		357,380.00000	35.73800	345,450,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.85	Put		357,480.00000	35.74800	345,550,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.83	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/11/2020	GOVI	737.83	Put		357,280.00000	35.72800	345,350,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.95	Put		417,470.00000	41.74700	405,490,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put		417,570.00000	41.75700	405,590,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put		417,370.00000	41.73700	405,390,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Call		381,520.00000	38.15200	393,560,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.67	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Call		381,420.00000	38.14200	393,460,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.68	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Call		381,320.00000	38.13200	393,360,000		0.00	0	
GOVI	On	06/05/2021	GOVI	678.69	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Call		54,010.00000	5.40100	66,160,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.13	Put		0.00000	0.00000	0,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.14	Call		53,910.00000	5.39100	66,060,000		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		53,810.00000	5.38100	65,960,000		0.00	0	
GOVI	On	05/08/2021	GOVI	719.15	Put		0.00000	0.00000	0,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											0.00	0	1,00
Total for GOVI											0.00	0	1,00
AL37	On	05/11/2020	Index Future		755.94700	755.94700	754.36900	754.36900			0.00	0	
AL37	On	04/02/2021	Index Future		763.58500	763.58500	761.99800	761.99800			0.00	0	
AL37	On	06/05/2021	Index Future		771.78100	771.78100	770.18400	770.18400			0.00	0	
AL37	On	05/08/2021	Index Future		780.07900	780.07900	778.46700	778.46700			0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	05/11/2020	Index Future		808.57200	808.57200	807.71800	807.71800			0.00	0	
AL7T	On	04/02/2021	Index Future		816.74200	816.74200	815.88700	815.88700			0.00	0	
AL7T	On	06/05/2021	Index Future		825.50900	825.50900	824.65100	824.65100			0.00	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
AL7T	On	05/08/2021	Index Future			834.38400	834.38400	833.52000	833.52000			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			711.94700	711.94700	710.72400	710.72400			0.00	0	21
ALBI	On	04/02/2021	Index Future			719.14000	719.14000	717.91200	717.91200			0.00	0	
ALBI	On	06/05/2021	Index Future			726.85900	726.85900	725.62400	725.62400			0.00	0	
ALBI	On	05/08/2021	Index Future			734.67400	734.67400	733.42800	733.42800			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			255.70200	255.70200	255.73700	255.73700			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			258.34800	258.34800	258.38700	258.38700			0.00	0	
IGOV	On	06/05/2021	Index Future			261.18400	261.18400	261.22500	261.22500			0.00	0	
IGOV	On	05/08/2021	Index Future			264.05400	264.05400	264.09600	264.09600			0.00	0	
Total IGOV Future												0.00	0	1,20
Total For IGOV												0.00	0	1,20
Total for Index												0.00	0	1,42
JIBAR F	On	21/10/2020	Jibar Future			3.35500	96.64500	3.35500	96.64500			0.00	0	
JIBAR F	On	18/11/2020	Jibar Future			3.36000	96.64000	3.37000	96.63000			0.00	0	
JIBAR F	On	15/12/2020	Jibar Future			3.30500	96.69500	3.31500	96.68500			0.00	0	30,0
JIBAR F	On	20/01/2021	Jibar Future			3.31000	96.69000	3.33000	96.67000			0.00	0	
JIBAR F	On	17/02/2021	Jibar Future			3.33000	96.67000	3.35000	96.65000			0.00	0	
JIBAR F	On	17/03/2021	Jibar Future			3.34000	96.66000	3.37000	96.63000			0.00	0	
JIBAR F	On	15/06/2021	Jibar Future			3.44500	96.55500	3.48500	96.51500			0.00	0	
JIBAR F	On	15/09/2021	Jibar Future			3.63500	96.36500	3.67500	96.32500			0.00	0	30,0
JIBAR F	On	15/12/2021	Jibar Future			3.78000	96.22000	3.82000	96.18000			0.00	0	
JIBAR F	On	16/03/2022	Jibar Future			3.95500	96.04500	4.00500	95.99500			0.00	0	
JIBAR F	On	15/06/2022	Jibar Future			4.22500	95.77500	4.22500	95.77500			0.00	0	
JIBAR F	On	21/09/2022	Jibar Future			4.59500	95.40500	4.62000	95.38000			0.00	0	
Total Jibar Future												0.00	0	60,01
Total For JIBAR FUTURE												0.00	0	60,01
Total for Jibar												0.00	0	60,01
5Y STN	On	21/12/2021	Interest Rate Swap			90.42000	90.42000	90.44000	90.44000			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 :											895,617,797.90	9,515	1,264,60	
AA06	On	15/04/2021	Spot Bond					0.00000	100.93054			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.35000	106.54568	5.35000	106.53031				0.00	0	
Total AA07 SPOT										0.00	0	
Total For AA07										0.00	0	
AB001L On 09/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB001U SPOT										0.00	0	
Total For AB001U										0.00	0	
AB01/R On 24/11/2020 Spot Bond			10.00000	109.13500	10.00000	109.10600				0.00	0	
Total AB01/R186 SPOT										0.00	0	
Total For AB01/R186										0.00	0	
AB020L On 03/09/2022 Spot Bond			11.81000	100.89147	11.81000	100.85951				0.00	0	
Total AB020U SPOT										0.00	0	
Total For AB020U										0.00	0	
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB021U SPOT										0.00	0	
Total For AB021U										0.00	0	
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB023U SPOT										0.00	0	
Total For AB023U										0.00	0	
AB024L On 05/05/2021 Spot Bond			100.00000	71.30764	100.00000	71.15068				0.00	0	
Total AB024U SPOT										0.00	0	
Total For AB024U										0.00	0	
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB025U SPOT										0.00	0	
Total For AB025U										0.00	0	
AB026L On 20/08/2021 Spot Bond			100.00000	55.90890	100.00000	55.78584				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC12L On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.12500	295.25360	4.12500	295.16928				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.21687				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF003 On 18/07/2024 Spot Bond					0.00000	102.16825				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF004 On 30/06/2026 Spot Bond			9.65000	101.71903	9.65000	102.39726				0.00	0	
Total ABF004 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 ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	100.46151				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.18878				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.32296				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.73390				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.02544				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN18 On 26/09/2023 Spot Bond					0.00000	101.90899				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.46510				0.00	0	
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.10546				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN23 On 25/05/2027 Spot Bond					0.00000	102.69955				0.00	0	
Total ABFN23 SPOT										0.00	0	
Total For ABFN23										0.00	0	
ABFN24 On 17/10/2020 Spot Bond					0.00000	101.06113				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN24 On 17/10/2024 Spot Bond					0.00000	102.78584				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN25 On 17/10/2029 Spot Bond					0.00000	104.21166				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.59257				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.76420				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN28 On 29/08/2025 Spot Bond					0.00000	101.05961				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.34872				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.55815				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.16449				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN32 On 15/11/2024 Spot Bond					0.00000	100.59406				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.06634				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN34 On 07/02/2024 Spot Bond					0.00000	101.32280				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN35 On 07/02/2026 Spot Bond					0.00000	100.58372				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.72616				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3i On 23/04/2022 Spot Bond					0.00000	100.96112				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3i On 16/09/2022 Spot Bond					0.00000	100.67676				0.00	400,000,000	200,000,000
Total ABFN39 SPOT										0.00	400,000,000	200,000,000
Total For ABFN39										0.00	400,000,000	200,000,000
ABFN4i On 16/09/2024 Spot Bond					0.00000	99.50355				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.49829				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4i On 16/09/2029 Spot Bond					0.00000	99.08553				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4i On 14/10/2022 Spot Bond					0.00000	101.08075				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4i On 14/10/2024 Spot Bond					0.00000	101.11057				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4i On 14/10/2026 Spot Bond					0.00000	101.13194				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4i On 24/06/2025 Spot Bond					0.00000	100.01953				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4 On 24/08/2023 Spot Bond					0.00000	100.44005				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4i On 24/08/2025 Spot Bond					0.00000	100.46265				0.00	0	
Total ABFN48 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 ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.51265				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.92112				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	100.21443				0.00	0	
Total ABK8 SPOT										0.00	0	
Total For ABK8										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			4.03000	4.03000	4.03000	144.66604				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	57.08105	100.00000	56.94480				0.00	0	
Total ABKI03/R212 SPOT										0.00	0	
Total For ABKI03/R212										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			7.69000	7.69000	7.69000	131.74620				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.37804	100.00000	14.34337				0.00	0	
Total ABKI04/I2025 SPOT										0.00	0	
Total For ABKI04/I2025										0.00	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.07702				0.00	0	
Total ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.41500	213.30146	3.41500	213.24459				0.00	0	
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	141.28397				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			4.90000	4.90000	4.90000	174.25432				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	200.71280				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			6.19000	6.19000	6.19000	104.08703				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			7.27500	7.27500	7.27500	118.78969				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			4.85000	4.85000	4.85000	100.93406				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			7.28500	7.28500	7.28500	118.73551				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.24000	102.44714	4.24000	102.43539				0.00	0	620,000,00
Total ABS11 SPOT										0.00	0	620,000,00
Total For ABS11										0.00	0	620,000,00
ABS13 On 14/05/2022 Spot Bond			5.58500	109.91883	5.58500	109.90238				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	
ABS14 On 11/11/2020 Spot Bond			4.90500	104.07656	4.90500	104.06266				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			5.01000	113.19972	5.01000	113.18450				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.84000	119.14393	6.84000	119.12215				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.05000	117.90651	8.05000	117.88123				0.00	0	1,500,000,00
Total ABS17 SPOT										0.00	0	1,500,000,00
Total For ABS17										0.00	0	1,500,000,00
ABS18 On 26/09/2023 Spot Bond			5.43000	112.14152	5.43000	112.12493				0.00	0	570,000,00
Total ABS18 SPOT										0.00	0	570,000,00
Total For ABS18										0.00	0	570,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS7 On 11/09/2026 Spot Bond			7.16000	108.30689	7.16000	108.28584				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.93835	100.00000	9.91611				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			2.45500	2.45500	2.45500	309.71564				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.13000	168.27911	1.13000	168.24469				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.15000	10.15000	10.15000	104.79977				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.14969				0.00	0	
Total ACL097 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For ACL097										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	100.14484				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	281.03634				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	281.01769				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	100.13897				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL145 On 20/12/2021 Spot Bond					0.00000	100.13972				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	99.54631				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	100.14458				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	100.14458				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	100.14874				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	100.14874				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	191.34117				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	193.96119				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	100.13680				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	101.07056				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	100.13580				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	100.13214				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	100.49119				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	101.77070				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	100.55437				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	100.55981				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	100.49714				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	98.28420				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AGL03 On 17/05/2025 Spot Bond					0.00000	94.45017				0.00	0	300,000,00
Total AGL03 SPOT										0.00	0	300,000,00
Total For AGL03										0.00	0	300,000,00
AGT01 On 10/10/2023 Spot Bond					0.00000	103.66008				0.00	2,000,000,000	1,000,000,00
Total AGT01 SPOT										0.00	2,000,000,000	1,000,000,00
Total For AGT01										0.00	2,000,000,000	1,000,000,00
AGT02 On 28/11/2024 Spot Bond					0.00000	100.03633				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	97.67087				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.09756				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.09756				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.27457				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.06809				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.05825				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.16645				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.27463				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.62847				0.00	0	
Total AHF3C4 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 AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.73653				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.73990				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.57508				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.88000	111.52487	5.88000	111.50731				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.60771				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.65119				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.95486				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.90806				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.09725				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.60765				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.65111				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.95467				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intert
Total AHF6D1 SPOT									0.00	0	
Total For AHF6D1									0.00	0	
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AHL1AU SPOT									0.00	0	
Total For AHL1AU									0.00	0	
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total AHL1BU SPOT									0.00	0	
Total For AHL1BU									0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		177,655,127,600,000.00	1,776,551,276	5,049,103,37	
Total AHY2U SPOT								177,655,127,600,000.00	1,776,551,276	5,049,103,37	
Total For AHY2U								177,655,127,600,000.00	1,776,551,276	5,049,103,37	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		29,636,397,000,000.00	296,363,970	148,181,98	
Total AIG2U SPOT								29,636,397,000,000.00	296,363,970	148,181,98	
Total For AIG2U								29,636,397,000,000.00	296,363,970	148,181,98	
AIR02 On 30/04/2023 Spot Bond			6.38000	117.32537	6.38000	117.30524		0.00	0		
Total AIR02 SPOT								0.00	0		
Total For AIR02								0.00	0		
AIR04 On 29/05/2024 Spot Bond			5.88000	114.08191	5.88000	114.06394		0.00	0		
Total AIR04 SPOT								0.00	0		
Total For AIR04								0.00	0		
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AIR04U SPOT								0.00	0		
Total For AIR04U								0.00	0		
AIR05 On 29/05/2030 Spot Bond			11.88000	92.73028	11.88000	92.70121		0.00	0		
Total AIR05 SPOT								0.00	0		
Total For AIR05								0.00	0		
AIRL01 On 30/04/2028 Spot Bond			5.33000	175.30823	5.33000	175.25253		0.00	0		
Total AIRL01 SPOT								0.00	0		
Total For AIRL01								0.00	0		
AIRP1L On 28/08/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AIRP1U SPOT								0.00	0		
Total For AIRP1U								0.00	0		
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0		
Total AIRS1U SPOT								0.00	0		
Total For AIRS1U								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	101.21091				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	100.96522				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	100.02866				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	100.79369				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	101.11505				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	100.27992				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	100.66363				0.00	0	
Total APF12 SPOT										0.00	0	
Total For APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	100.80224				0.00	0	
Total APF13 SPOT										0.00	0	
Total For APF13										0.00	0	
APF14 On 22/09/2023 Spot Bond					0.00000	100.14959				0.00	0	
Total APF14 SPOT										0.00	0	
Total For APF14										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U 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 AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	
Total For AS424U										0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,00
Total AS433U SPOT										0.00	0	400,000,00
Total For AS433U										0.00	0	400,000,00
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,00
Total AS441U SPOT										0.00	0	500,000,00
Total For AS441U										0.00	0	500,000,00
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS442U SPOT										0.00	0	
Total For AS442U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS447L On 19/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS447U SPOT										0.00	0	
Total For AS447U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.50000	215.66388	5.50000	215.59437				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.51500	193.58482	5.51500	193.52235				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	99.92720				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond					0.00000	101.15276				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09L On 10/11/2020 Spot Bond					0.00000	100.76839				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09L On 20/12/2020 Spot Bond					0.00000	99.07834				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	100.43870				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN113 On 07/03/2021 Spot Bond					0.00000	100.35779				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN115 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12L On 20/12/2020 Spot Bond					0.00000	100.19723				0.00	0	
Total ASN121 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 ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	100.19481				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			2.11000	166.14734	2.11000	166.10896				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	96.82241				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.93027				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	100.93402				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			2.15500	166.05038	2.15500	166.01180				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN15: On 31/05/2021 Spot Bond					0.00000	51.50440				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15: On 02/06/2021 Spot Bond					0.00000	100.45393				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15: On 31/03/2028 Spot Bond			5.54000	167.08448	5.54000	167.03033				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	100.79667				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	100.63671				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN161 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	
ASN163 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	
ASN164 On 20/06/2021 Spot Bond					0.00000	100.45866				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN165 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	
ASN172 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	
ASN176 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN18: On 20/06/2022 Spot Bond					0.00000	100.16146				0.00	0	66,666,66
Total ASN181 SPOT										0.00	0	66,666,66
Total For ASN181										0.00	0	66,666,66
ASN19: On 30/06/2022 Spot Bond					0.00000	100.00005				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.60000	94.02261	5.60000	93.99215				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	100.12437				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.12637				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	100.12966				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	100.70893				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	100.80384				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 29/08/2022 Spot Bond					0.00000	100.46055				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25: On 29/05/2021 Spot Bond					0.00000	100.41973				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26: On 20/06/2023 Spot Bond					0.00000	100.16098				0.00	639,640	33,333,33
Total ASN264 SPOT										0.00	639,640	33,333,33
Total For ASN264										0.00	639,640	33,333,33
ASN27: On 20/06/2023 Spot Bond					0.00000	100.11830				0.00	0	
Total ASN274 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 ASN274										0.00	0	
ASN274 On 15/08/2023 Spot Bond					0.00000	100.66003				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN278 On 20/08/2048 Spot Bond					0.00000	100.63534				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN279 On 21/08/2023 Spot Bond					0.00000	100.60553				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN280 On 13/09/2025 Spot Bond					0.00000	100.24871				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN286 On 26/09/2023 Spot Bond					0.00000	100.02752				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN291 On 20/12/2023 Spot Bond					0.00000	100.13534				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN300 On 20/12/2023 Spot Bond					0.00000	100.17553				0.00	2,666,667	73,333,333
Total ASN310 SPOT										0.00	2,666,667	73,333,333
Total For ASN310										0.00	2,666,667	73,333,333
ASN310 On 20/01/2021 Spot Bond					0.00000	100.30015				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	92.46819				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN318 On 28/02/2033 Spot Bond			5.70500	5.70500	5.70500	83.77946				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	100.12769				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	100.14700				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	100.78175				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	100.12872				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.71000	92.68417	5.71000	92.65385				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.13774				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.73241				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	100.73241				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12433				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.11873				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.13165				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35: On 20/06/2024 Spot Bond					0.00000	100.13165				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36: On 30/08/2024 Spot Bond					0.00000	100.46043				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN36: On 20/06/2024 Spot Bond					0.00000	100.15966				0.00	0	79,999,95
Total ASN369 SPOT										0.00	0	79,999,95
Total For ASN369										0.00	0	79,999,95
ASN37: On 20/12/2024 Spot Bond					0.00000	100.12894				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37: On 20/12/2024 Spot Bond					0.00000	100.13406				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38: On 29/10/2021 Spot Bond					0.00000	101.00131				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.21576				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38: On 15/03/2021 Spot Bond					0.00000	100.21576				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38: On 20/12/2022 Spot Bond					0.00000	100.15751				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38: On 20/12/2024 Spot Bond					0.00000	100.13016				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	100.56625				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	100.18374				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	100.12918				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	100.15354				0.00	0	
Total ASN415 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 ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	100.34218				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	101.03567				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	102.83776				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.22852				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	100.22852				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	100.10529				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	100.10889				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 Spot Bond					0.00000	100.16575				0.00	0	
Total ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN45: On 20/03/2023 Spot Bond					0.00000	100.15863				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN45: On 21/12/2026 Spot Bond					0.00000	103.11951				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.11433				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN46: On 17/07/2023 Spot Bond					0.00000	101.12471				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN46: On 28/02/2023 Spot Bond					0.00000	101.93353				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN46: On 31/03/2024 Spot Bond					0.00000	102.01912				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN46: On 31/01/2022 Spot Bond					0.00000	101.62160				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN47: On 31/08/2024 Spot Bond					0.00000	101.88223				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	100.87667				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN47: On 31/07/2023 Spot Bond					0.00000	101.02699				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN47: On 31/03/2024 Spot Bond					0.00000	101.71999				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	
ASN47: On 28/02/2023 Spot Bond					0.00000	101.64059				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	100.69009				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	100.13341				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	100.16092				0.00	0	216,666,6€
Total ASN480 SPOT										0.00	0	216,666,6€
Total For ASN480										0.00	0	216,666,6€

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN48: On 25/05/2021 Spot Bond					0.00000	100.45792				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	93.51300				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	101.04844				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	100.13292				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	100.35582				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	100.33465				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	100.33734				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	100.27146				0.00	0	
Total ASN494 SPOT										0.00	0	
Total For ASN494										0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	100.23285				0.00	0	
Total ASN495 SPOT										0.00	0	
Total For ASN495										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.20381				0.00	0	
Total ASN497 SPOT										0.00	0	
Total For ASN497										0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	100.20381				0.00	0	
Total ASN498 SPOT										0.00	0	
Total For ASN498										0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	100.53236				0.00	0	
Total ASN499 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 ASN499										0.00	0	
ASN50 On 18/03/2021 Spot Bond					0.00000	100.13756				0.00	0	
Total ASN501 SPOT										0.00	0	
Total For ASN501										0.00	0	
ASN50 On 31/03/2021 Spot Bond					0.00000	100.08080				0.00	0	
Total ASN505 SPOT										0.00	0	
Total For ASN505										0.00	0	
ASN50 On 28/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	57,900,000.00
Total ASN507 SPOT										0.00	0	57,900,000.00
Total For ASN507										0.00	0	57,900,000.00
ASN50 On 21/12/2026 Spot Bond			100.00000	9.60567	100.00000	9.55943		878,600,000,000.00		18,786,000,000	10,000,000.00	
Total ASN508 SPOT								8,600,000,000,000.00		18,786,000,000	10,000,000.00	
Total For ASN508								8,600,000,000,000.00		18,786,000,000	10,000,000.00	
ASN50 On 21/12/2026 Spot Bond			100.00000	8.73673	100.00000	8.69416		445,350,000,000.00		4,453,500,000	2,500,000.00	
Total ASN509 SPOT								15,350,000,000,000.00		4,453,500,000	2,500,000.00	
Total For ASN509								15,350,000,000,000.00		4,453,500,000	2,500,000.00	
ASN51 On 21/12/2026 Spot Bond			100.00000	8.91757	100.00000	8.87411		267,210,000,000.00		2,672,100,000	1,500,000.00	
Total ASN510 SPOT								17,210,000,000,000.00		2,672,100,000	1,500,000.00	
Total For ASN510								17,210,000,000,000.00		2,672,100,000	1,500,000.00	
ASN51 On 21/12/2026 Spot Bond			100.00000	8.91757	100.00000	8.87411		267,210,000,000.00		2,672,100,000	1,500,000.00	
Total ASN511 SPOT								17,210,000,000,000.00		2,672,100,000	1,500,000.00	
Total For ASN511								17,210,000,000,000.00		2,672,100,000	1,500,000.00	
ASN51 On 30/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN514 SPOT										0.00	0	
Total For ASN514										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.42221				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.54000	103.93965	4.54000	103.92683				0.00	0	
Total BAW19 SPOT										0.00	0	
Total For BAW19										0.00	0	
BAW21 On 24/03/2022 Spot Bond			5.44000	105.59117	5.44000	105.57551				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.16907	9.30000	100.14391				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.35777				0.00	1,000,000,000	1,000,000,000
Total BAW22 SPOT										0.00	1,000,000,000	1,000,000,000
Total For BAW22										0.00	1,000,000,000	1,000,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.92166				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	100.54305				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	100.31974				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	100.00001				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW32U SPOT										0.00	0	
Total For BAW32U										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	102.82407				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.00007				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			8.08000	8.08000	8.08000	106.93179				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.00009				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.00009				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.00009				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			10.76000	10.76000	10.76000	105.78160				0.00	0	
Total BAYA72 SPOT										0.00	0	
Total For BAYA72										0.00	0	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.46863				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.05500				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.53510				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.53520				0.00	0	
Total BAYA76 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 BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.60050				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.00004				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	100.78253				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	100.00009				0.00	0	
Total BAYA81 SPOT										0.00	0	
Total For BAYA81										0.00	0	
BAYA81 On 30/09/2023 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 BAYA82 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For BAYA82									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
BAYA82 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAYA83 SPOT									0.00	0	0	
Total For BAYA83									0.00	0	0	
BAYA83 On 30/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0	
Total BAYB08 SPOT									0.00	0	0	
Total For BAYB08									0.00	0	0	
BAYB08 On 30/06/2021 Spot Bond					0.00000	100.00017			0.00	0	0	
Total BAYB12 SPOT									0.00	0	0	
Total For BAYB12									0.00	0	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.99937			0.00	0	0	
Total BAYB13 SPOT									0.00	0	0	
Total For BAYB13									0.00	0	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.99937			0.00	0	0	
Total BAYB14 SPOT									0.00	0	0	
Total For BAYB14									0.00	0	0	
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.99937			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 BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB15 On 30/09/2024 Spot Bond					0.00000	99.99967				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB16 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.99999				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB19 On 30/06/2023 Spot Bond					0.00000	100.00012				0.00	0	
Total BAYB20 SPOT										0.00	0	
Total For BAYB20										0.00	0	
BAYD10 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BC127 On 08/05/2021 Spot Bond					0.00000	100.71364				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.67274				0.00	0	10,000,000.00
Total BCJ15 SPOT										0.00	0	10,000,000.00
Total For BCJ15										0.00	0	10,000,000.00
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.30133				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			7.70500	7.70500	7.70500	105.99619				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	11.93182	100.00000	11.90541				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX21 On 05/08/2033 Spot Bond					0.00000	100.90148				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	100.80785				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	99.98684				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	100.35513				0.00	0	
Total BDX33 SPOT										0.00	0	
Total For BDX33										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL07 On 03/09/2022 Spot Bond			6.88000	109.63919	6.88000	109.61871				0.00	0	250,000.00
Total BGL07 SPOT										0.00	0	250,000.00
Total For BGL07										0.00	0	250,000.00
BGL08 On 03/09/2022 Spot Bond					0.00000	100.53319				0.00	0	
Total BGL08 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.57500	99.96946	5.57500	99.98473				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	102.59009				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.78000	108.25867	6.78000	108.23906				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	103.16321				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			5.88000	106.31218	5.88000	106.29544				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	103.77298				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	103.27644				0.00	990,000,000	330,000,000
Total BGL15 SPOT										0.00	990,000,000	330,000,000
Total For BGL15										0.00	990,000,000	330,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.72941				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	101.04624				0.00	0	400,000,000
Total BGL17 SPOT										0.00	0	400,000,000
Total For BGL17										0.00	0	400,000,000
BGL18 On 30/09/2022 Spot Bond					0.00000	102.16408				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	98.82476				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	105.21668				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	100.41597				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	100.60648				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	100.59410				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.62000	114.86727	5.62000	114.84997				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	100.28543				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	97.94695				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	100.14545				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	98.13749				0.00	2,960,000,000	1,730,000,000
Total BID15 SPOT										0.00	2,960,000,000	1,730,000,000
Total For BID15										0.00	2,960,000,000	1,730,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.09371				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.43928				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.67277				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	

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 05/01/2025 Spot Bond					0.00000	99.90687				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPF02L On 11/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPF02U SPOT										0.00	0	
Total For BPF02U										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.10202				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.05411				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.37812				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.48303				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.56659				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.56808				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	98.95452				0.00	0	
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BPPF2 On 16/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BPPF22 SPOT										0.00	0	
Total For BPPF22										0.00	0	
BPPF2 On 16/07/2023 Spot Bond					0.00000	101.22446				0.00	0	100,000,00
Total BPPF23 SPOT										0.00	0	100,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For BPPF23										0.00	0	100,000,00
BPPF2 On 03/08/2021 Spot Bond					0.00000	100.84156				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2 On 03/08/2022 Spot Bond					0.00000	100.90480				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.17451				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.80922				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	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total BX163U SPOT									0.00	0	
Total For BX163U									0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BX164U SPOT									0.00	0	
Total For BX164U									0.00	0	
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	101.13352			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.48000	108.32684	4.48000	108.31380			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	100.87300			0.00	700,000,000	700,000,000
Total CBL28 SPOT									0.00	700,000,000	700,000,000
Total For CBL28									0.00	700,000,000	700,000,000
CBL29 On 30/04/2024 Spot Bond					0.00000	100.54875			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			7.20000	116.49000	7.20000	116.46749			0.00	0	
Total CCT01 SPOT									0.00	0	
Total For CCT01									0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.72500	112.46016	8.72500	112.43393			0.00	0	60,000,000
Total CCT02 SPOT									0.00	0	60,000,000
Total For CCT02									0.00	0	60,000,000
CCT03 On 15/03/2025 Spot Bond			8.55000	109.98892	8.55000	109.96348			0.00	0	120,000,000
Total CCT03 SPOT									0.00	0	120,000,000
Total For CCT03									0.00	0	120,000,000
CCT04 On 17/07/2027 Spot Bond			9.50000	105.37018	9.50000	103.89195		1,064,000,000,000.00		112,000,000	56,000,000
Total CCT04 SPOT								1,064,000,000,000.00		112,000,000	56,000,000
Total For CCT04								1,064,000,000,000.00		112,000,000	56,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
CGR14 On 25/11/2020 Spot Bond			10.00000	109.35220	10.00000	109.32270				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	101.54531				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	101.29887				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	100.98531				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,00
Total CGR39U SPOT										0.00	0	3,000,000,00
Total For CGR39U										0.00	0	3,000,000,00
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			020,000,000,000,000.00	10,200,000,000	5,100,000,00	
Total CGR40U SPOT									20,000,000,000,000.00	10,200,000,000	5,100,000,00	
Total For CGR40U									20,000,000,000,000.00	10,200,000,000	5,100,000,00	
CGR41 On 25/06/2021 Spot Bond					0.00000	100.05393				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	101.31233				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	101.03339				0.00	0	4,769,80
Total CGR43 SPOT										0.00	0	4,769,80
Total For CGR43										0.00	0	4,769,80
CGR44 On 05/04/2022 Spot Bond					0.00000	99.90125				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	101.24207				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	100.67916				0.00	0	
Total CGR46 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 CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	100.72807				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CI006U On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI006U SPOT										0.00	0	
Total For CI006U										0.00	0	
CI007U On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI007U SPOT										0.00	0	
Total For CI007U										0.00	0	
CI008U On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI008U SPOT										0.00	0	
Total For CI008U										0.00	0	
CI009U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI009U SPOT										0.00	0	
Total For CI009U										0.00	0	
CI010U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI010U SPOT										0.00	0	
Total For CI010U										0.00	0	
CI011U On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI011U SPOT										0.00	0	
Total For CI011U										0.00	0	
CI012U On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI012U SPOT										0.00	0	
Total For CI012U										0.00	0	
CI013U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI013U SPOT										0.00	0	
Total For CI013U										0.00	0	
CI014U On 13/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI014U SPOT										0.00	0	
Total For CI014U										0.00	0	
CI015U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI015U SPOT										0.00	0	
Total For CI015U										0.00	0	
CI016U On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CI016U SPOT										0.00	0	
Total For CI016U										0.00	0	
CI017U On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI017U SPOT										0.00	0	
Total For CI017U										0.00	0	
CI018U On 07/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI018U SPOT										0.00	0	
Total For CI018U										0.00	0	
CI019U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI019U SPOT										0.00	0	
Total For CI019U										0.00	0	
CI020U On 31/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI020U SPOT										0.00	0	
Total For CI020U										0.00	0	
CI021U On 20/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CI021U SPOT										0.00	0	
Total For CI021U										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.46888				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	156.28500	3.14000	156.16666				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN198 On 13/09/2021 Spot Bond			2.08000	2.08000	2.08000	157.11098				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN230 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	
Total For CLN230/JIBAR										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN315 On 20/03/2023 Spot Bond			4.77000	112.50169	4.77000	114.14100				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN317 On 20/03/2023 Spot Bond					0.00000	104.34000				0.00	0	
Total CLN317 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN317										0.00	0	
CLN34: On 20/12/2023 Spot Bond					0.00000	99.59410				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36: On 20/03/2024 Spot Bond			6.65000	112.22449	6.65000	112.20420				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36: 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	
CLN36: On 20/03/2024 Spot Bond			8.70700	112.94967	8.70700	124.89000				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36: On 06/08/2023 Spot Bond					0.00000	101.16015				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37: On 26/07/2022 Spot Bond					0.00000	101.13272				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37: On 20/03/2024 Spot Bond					0.00000	106.77596				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN37: On 20/03/2021 Spot Bond			5.47500	102.33057	5.47500	102.31560				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN37: On 20/03/2024 Spot Bond			10.98000	99.09909	10.98000	99.06983				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN38: On 20/09/2024 Spot Bond				100.00000	0.00000	119.73700				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN38: On 20/03/2021 Spot Bond					0.00000	99.58902				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN38: On 20/09/2024 Spot Bond			6.50000	119.45570	6.50000	121.32500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	105.26500				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	100.13401				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	101.23008				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	100.13531				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	100.73602				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	
CLN398 On 14/11/2022 Spot Bond					0.00000	100.72963				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN399 On 20/12/2020 Spot Bond					0.00000	100.18026				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN419 On 20/12/2020 Spot Bond					0.00000	100.28207				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN420 On 26/01/2021 Spot Bond					0.00000	97.66100				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN421 On 20/12/2020 Spot Bond					0.00000	102.99500				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	103.00600				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN424 On 20/12/2020 Spot Bond					0.00000	103.43700				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	100.39231				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	102.56600				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	100.23110				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	161.23000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	103.74700				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	103.95100				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	104.12700				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	162.28000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	100.15718				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN437 On 20/12/2020 Spot Bond					0.00000	100.14623				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN439 On 03/02/2021 Spot Bond					0.00000	101.16666				0.00	0	
Total CLN439 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 CLN439										0.00	0	
CLN44: On 20/03/2021 Spot Bond					0.00000	165.27000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44: On 24/05/2021 Spot Bond			5.37500	107.73757	5.37500	107.72204				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.08000	166.21205	2.08000	166.17379				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.16000	125.40705	6.16000	125.36455				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.40000	124.20573	6.40000	124.16286				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 Spot Bond					0.00000	103.69800				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN45: On 17/11/2021 Spot Bond					0.00000	100.69594				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN45: On 29/11/2021 Spot Bond					0.00000	100.88163				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN46: On 29/11/2021 Spot Bond					0.00000	101.09912				0.00	0	153,000,00
Total CLN460 SPOT										0.00	0	153,000,00
Total For CLN460										0.00	0	153,000,00
CLN46: On 13/03/2022 Spot Bond			6.08000	105.91980	6.08000	105.90228				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN46: On 14/03/2022 Spot Bond					0.00000	100.60455				0.00	0	76,000,00
Total CLN465 SPOT										0.00	0	76,000,00
Total For CLN465										0.00	0	76,000,00
CLN46: On 28/03/2022 Spot Bond					0.00000	100.03238				0.00	0	151,000,00

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 CLN468 SPOT										0.00	0	151,000,00
Total For CLN468										0.00	0	151,000,00
CLN468 On 28/03/2022 Spot Bond					0.00000	100.67173				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	100.75964				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	99.62400				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	47.71995	100.00000	47.61491				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN480 On 20/05/2021 Spot Bond					0.00000	101.03611				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	101.30046				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN483 On 02/12/2021 Spot Bond					0.00000	101.23965				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN484 On 02/12/2021 Spot Bond			5.57500	107.74205	5.57500	107.72586				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN485 On 20/06/2022 Spot Bond					0.00000	100.46966				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN486 On 23/06/2021 Spot Bond			10.16000	105.56739	10.16000	107.95700				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN48 On 28/07/2022 Spot Bond			5.88000	107.17767	5.88000	107.16079				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN49 On 28/03/2022 Spot Bond					0.00000	100.67173				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN49 On 20/06/2022 Spot Bond					0.00000	100.15951				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN49 On 29/08/2022 Spot Bond					0.00000	100.49721				0.00	0	1,051,000,00
Total CLN495 SPOT										0.00	0	1,051,000,00
Total For CLN495										0.00	0	1,051,000,00
CLN49 On 04/09/2024 Spot Bond			6.28000	113.74749	6.28000	113.72807				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN49 On 04/09/2024 Spot Bond					0.00000	102.41513				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN49 On 20/05/2021 Spot Bond					0.00000	100.63321				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50 On 10/10/2020 Spot Bond					0.00000	99.83400				0.00	0	343,100,00
Total CLN500 SPOT										0.00	0	343,100,00
Total For CLN500										0.00	0	343,100,00
CLN50 On 11/10/2022 Spot Bond					0.00000	101.36375				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	101.43927				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50 On 11/10/2024 Spot Bond					0.00000	100.70581				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50 On 24/10/2020 Spot Bond					0.00000	101.04437				0.00	0	189,000,00
Total CLN505 SPOT										0.00	0	189,000,00

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 CLN505										0.00	0	189,000,00
CLN50: On 20/12/2022 Spot Bond					0.00000	100.47004				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2020 Spot Bond					0.00000	101.33128				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	94.75139				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	100.43053	9.96000	100.40358				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/10/2022 Spot Bond			10.01000	104.19547	10.01000	104.16766				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	100.60234				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN51: On 30/06/2022 Spot Bond			9.60000	102.41122	9.60000	100.00000				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN52: On 12/03/2023 Spot Bond					0.00000	100.23874				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN52: On 27/02/2023 Spot Bond					0.00000	100.50717				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN52: On 13/05/2021 Spot Bond					0.00000	100.72484				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN52: On 09/09/2022 Spot Bond			9.20000	100.54813	9.20000	100.52316				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN52: On 24/04/2021 Spot Bond					0.00000	101.05367				0.00	0	400,400,00

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 CLN525 SPOT										0.00	0	400,400,00
Total For CLN525										0.00	0	400,400,00
CLN525 On 26/04/2023 Spot Bond					0.00000	101.66632				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	102.34236				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	101.78387				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	101.21967				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	100.22270				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN530 On 12/03/2023 Spot Bond					0.00000	100.23874				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN531 On 20/06/2023 Spot Bond					0.00000	100.14757				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN533 On 18/07/2025 Spot Bond					0.00000	101.22545				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN534 On 18/07/2025 Spot Bond			8.93000	8.93000	8.93000	107.49975				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	99.61597				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN536 On 25/01/2023 Spot Bond					0.00000	101.04401				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN54(On 17/01/2024 Spot Bond					0.00000	101.46030				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	118.10100				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54(On 30/05/2022 Spot Bond					0.00000	100.46868				0.00	0	14,273,495,00
Total CLN542 SPOT										0.00	0	14,273,495,00
Total For CLN542										0.00	0	14,273,495,00
CLN54(On 17/01/2024 Spot Bond					0.00000	101.42958				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54(On 21/08/2026 Spot Bond			8.40000	108.50462	8.40000	108.48036				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54(On 29/03/2025 Spot Bond			8.45000	106.00981	8.45000	105.98557				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN54(On 12/11/2025 Spot Bond			8.54000	110.50268	8.54000	110.47756				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	297.81200				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55(On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN55(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	
CLN55(On 20/12/2020 Spot Bond					0.00000	100.45383				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN55(On 15/11/2023 Spot Bond					0.00000	100.70906				0.00	0	
Total CLN556 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	100.73270				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	100.57817				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	101.61384				0.00	0	4,000,000.00
Total CLN559 SPOT										0.00	0	4,000,000.00
Total For CLN559										0.00	0	4,000,000.00
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.87200				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	100.79578				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.47330	10.19000	103.75276				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.40000	109.79836	8.40000	111.07396				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	100.78171				0.00	0	442,000.00
Total CLN564 SPOT										0.00	0	442,000.00
Total For CLN564										0.00	0	442,000.00
CLN564 On 21/02/2024 Spot Bond					0.00000	100.55868				0.00	600,000,000	300,000.00
Total CLN565 SPOT										0.00	600,000,000	300,000.00
Total For CLN565										0.00	600,000,000	300,000.00
CLN565 On 17/01/2024 Spot Bond					0.00000	103.55546				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	100.41161				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	100.74812				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	100.81888				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	101.20542				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.63000	108.04526	8.63000	109.29564				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	100.77273				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	101.62948				0.00	0	2,290,500,00
Total CLN573 SPOT										0.00	0	2,290,500,00
Total For CLN573										0.00	0	2,290,500,00
CLN573 On 11/02/2024 Spot Bond					0.00000	100.75220				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	100.22182				0.00	0	90,000,00
Total CLN575 SPOT										0.00	0	90,000,00
Total For CLN575										0.00	0	90,000,00
CLN575 On 25/04/2023 Spot Bond					0.00000	99.38200				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	100.16210				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	101.17610				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	99.96906				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58 On 10/05/2024 Spot Bond					0.00000	100.76841				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN58 On 30/05/2022 Spot Bond					0.00000	100.44016				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN58 On 16/09/2025 Spot Bond					0.00000	100.24772				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN58 On 18/04/2022 Spot Bond					0.00000	101.06809				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN58 On 31/05/2022 Spot Bond					0.00000	100.42789				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN58 On 16/09/2025 Spot Bond					0.00000	100.86839				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN58 On 10/06/2026 Spot Bond					0.00000	100.30379				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58 On 14/06/2022 Spot Bond					0.00000	100.21694				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58 On 18/06/2024 Spot Bond					0.00000	100.17799				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59 On 16/09/2025 Spot Bond					0.00000	100.24281				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59 On 05/12/2026 Spot Bond					0.00000	102.14925				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59 On 05/12/2026 Spot Bond			4.38000	130.55152	4.38000	106.11816				0.00	0	
Total CLN592 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN592										0.00	0	
CLN592 On 24/11/2024 Spot Bond					0.00000	100.56813				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN593 On 27/06/2022 Spot Bond					0.00000	100.02786				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN595 On 24/11/2024 Spot Bond					0.00000	100.56813				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.18942				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN597 On 02/04/2026 Spot Bond					0.00000	99.97102				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN598 On 10/12/2024 Spot Bond					0.00000	100.27551				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN599 On 18/06/2024 Spot Bond					0.00000	100.17799				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	100.17799				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN601 On 04/06/2023 Spot Bond					0.00000	99.19500				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.31101				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN603 On 05/08/2024 Spot Bond					0.00000	100.80986				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN604 On 12/08/2022 Spot Bond					0.00000	100.69279				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN605 On 14/04/2026 Spot Bond					0.00000	101.56685				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN606 On 17/01/2024 Spot Bond					0.00000	101.27598				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN607 On 22/08/2024 Spot Bond					0.00000	100.55818				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN608 On 30/04/2023 Spot Bond			9.32000	103.90730	9.32000	103.88145				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	101.06284				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	101.55619				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	100.35782				0.00	0	13,000,00
Total CLN612 SPOT										0.00	0	13,000,00
Total For CLN612										0.00	0	13,000,00
CLN613 On 22/08/2022 Spot Bond					0.00000	100.53811				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	100.44009				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN616 On 20/12/2029 Spot Bond					0.00000	96.46100				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN617 On 20/12/2024 Spot Bond					0.00000	100.14623				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	100.15605				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	100.42786				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	100.96877				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	100.96532				0.00	540,000,000	270,000,000
Total CLN621 SPOT										0.00	540,000,000	270,000,000
Total For CLN621										0.00	540,000,000	270,000,000
CLN622 On 28/04/2021 Spot Bond					0.00000	100.89549				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN623 On 20/12/2024 Spot Bond					0.00000	81.06500				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN624 On 25/01/2023 Spot Bond					0.00000	101.06175				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN625 On 25/01/2023 Spot Bond			6.07000	107.88811	6.07000	107.87058				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN626 On 19/08/2025 Spot Bond					0.00000	100.73480				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN627 On 31/07/2034 Spot Bond					0.00000	101.10371				0.00	0	
Total CLN627 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN627										0.00	0	
CLN627 On 31/07/2034 Spot Bond			12.67000	79.46908	12.67000	79.44256				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN628 On 20/11/2021 Spot Bond					0.00000	100.56838				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN629 On 19/08/2025 Spot Bond			9.10000	102.64042	9.10000	102.61560				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN630 On 19/08/2025 Spot Bond					0.00000	100.73138				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN631 On 21/05/2021 Spot Bond					0.00000	100.56476				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN632 On 09/10/2034 Spot Bond					0.00000	101.72182				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	100.75456				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	100.79636				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	100.57498				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	100.72796				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	100.68799				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	100.67278				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.79636				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN64(On 17/10/2023 Spot Bond					0.00000	101.12850				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN64(On 21/11/2024 Spot Bond					0.00000	100.57824				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.17439				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN64(On 29/01/2022 Spot Bond					0.00000	101.00973				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN64(On 18/12/2024 Spot Bond					0.00000	100.17472				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN64(On 19/08/2025 Spot Bond					0.00000	100.72796				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN64(On 31/05/2026 Spot Bond					0.00000	100.45223				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.72796				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN65(On 19/11/2022 Spot Bond					0.00000	100.57944				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN65(On 19/08/2025 Spot Bond					0.00000	100.72796				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN65: On 18/02/2021 Spot Bond					0.00000	100.53433				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN65: 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	
CLN65: On 22/03/2030 Spot Bond					0.00000	96.76800				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.16579				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN65: On 13/10/2026 Spot Bond					0.00000	101.76437				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN65: On 20/06/2025 Spot Bond					0.00000	100.13899				0.00	0	
Total CLN658 SPOT										0.00	0	
Total For CLN658										0.00	0	
CLN65: On 20/06/2023 Spot Bond					0.00000	100.14074				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	100.14631				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66: On 20/06/2023 Spot Bond					0.00000	94.99300				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	91.24900				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66: On 20/12/2024 Spot Bond					0.00000	85.90200				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66: On 20/12/2023 Spot Bond					0.00000	110.78500				0.00	0	
Total CLN664 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN664										0.00	0	
CLN664 On 27/02/2023 Spot Bond					0.00000	100.92765				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN665 On 02/04/2026 Spot Bond					0.00000	99.96482				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN666 On 19/08/2025 Spot Bond					0.00000	100.87836				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN667 On 02/05/2023 Spot Bond					0.00000	104.96173				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN668 On 18/09/2024 Spot Bond					0.00000	100.21311				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN669 On 27/02/2023 Spot Bond					0.00000	100.54500				0.00	0	
Total CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	100.80775				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	100.31551				0.00	0	
Total CLN672 SPOT										0.00	0	
Total For CLN672										0.00	0	
CLN672 On 31/01/2025 Spot Bond			4.90952	131.88693	4.90952	107.14822				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.90952	131.88693	4.90952	107.14891				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	100.55830				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	100.82484				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	100.87039				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	100.73413				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	100.13529				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	100.43771				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	100.83965				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	
CLN681 On 07/12/2023 Spot Bond					0.00000	100.32970				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN682 On 21/06/2023 Spot Bond					0.00000	100.12897				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	100.13287				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN684 On 12/02/2025 Spot Bond					0.00000	100.75132				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN685 On 21/06/2023 Spot Bond					0.00000	100.15505				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN686 On 21/12/2026 Spot Bond					0.00000	100.15962				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN688 On 21/06/2025 Spot Bond					0.00000	100.15935				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	100.13895				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	100.02676				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	100.13897				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	100.90480				0.00	0	
Total CLN693 SPOT										0.00	0	
Total For CLN693										0.00	0	
CLN694 On 31/01/2022 Spot Bond			9.51000	9.51000	9.51000	92.09812				0.00	0	
Total CLN694 SPOT										0.00	0	
Total For CLN694										0.00	0	
CLN695 On 07/07/2021 Spot Bond					0.00000	101.61042				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN696 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	91.75542				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN697 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	84.30487				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN698 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	82.71606				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN699 On 21/12/2026 Spot Bond					0.00000	103.62212				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN700 On 28/02/2023 Spot Bond					0.00000	100.40917				0.00	0	
Total CLN700 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	100.67336				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	83.08938				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	79.29920				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	100.75931				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	84.89683				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	86.29179				0.00	0	
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN706 On 19/08/2025 Spot Bond					0.00000	100.89316				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN707 On 11/09/2026 Spot Bond					0.00000	100.27227				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN708 On 26/08/2025 Spot Bond					0.00000	100.13535				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN709 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	81.37277				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN710 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	81.62411				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN711 On 11/03/2021 Spot Bond					0.00000	100.10769				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN712 On 12/02/2021 Spot Bond					0.00000	100.11605				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN713 On 21/06/2025 Spot Bond					0.00000	100.13632				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	100.13632				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	100.13632				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN81 On 18/04/2028 Spot Bond			7.70500	106.01809	7.70500	105.99619				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.68702				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.48000	115.18514	7.48000	115.16203				0.00	0	13,000,000.00
Total COJ05 SPOT										0.00	0	13,000,000.00
Total For COJ05										0.00	0	13,000,000.00
COJ07 On 23/03/2021 Spot Bond			5.79000	102.57503	5.79000	102.55920				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.55000	111.38121	9.55000	111.35282				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG01 On 09/06/2024 Spot Bond			6.06000	116.59026	6.06000	116.57124				0.00	0	50,200,000.00
Total COJG01 SPOT										0.00	0	50,200,000.00
Total For COJG01										0.00	0	50,200,000.00
COT01 On 03/04/2023 Spot Bond			6.71500	105.39062	6.71500	105.37160				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
COT02 On 03/04/2028 Spot Bond			9.96000	101.19348	9.96000	101.16661				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			10.05000	99.91792	10.05000	99.89115				0.00	0	8,200,000,00
Total COT03 SPOT										0.00	0	8,200,000,00
Total For COT03										0.00	0	8,200,000,00
CPV01 On 30/06/2029 Spot Bond			9.08000	9.08000	9.08000	110.18486				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	100.17636				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	100.41199				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD05U On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	100.13891				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	100.22254				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	100.98360				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	100.24925				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG94 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 DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	100.26971				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	100.92765				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	101.13527				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	100.31183				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	100.10947				0.00	0	
Total DNG101 SPOT										0.00	0	
Total For DNG101										0.00	0	
DNG10 On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	88,500,000,00
Total DNG102 SPOT										0.00	0	88,500,000,00
Total For DNG102										0.00	0	88,500,000,00
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	100.32901				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.56524				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	101.55168				0.00	220,000,000	110,000,00
Total DSY02 SPOT										0.00	220,000,000	110,000,00
Total For DSY02										0.00	220,000,000	110,000,00
DSY03 On 21/11/2024 Spot Bond			8.80000	8.80000	8.80000	109.38775				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03I On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	101.12392				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	101.08366				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	
DSY07I On 23/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY07U SPOT										0.00	0	
Total For DSY07U										0.00	0	
DSY08I On 22/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY08U SPOT										0.00	0	
Total For DSY08U										0.00	0	
DSY09I On 10/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	80,000,000,000	
Total DSY09U SPOT									10,000,000,000,000.00	40,000,000,000	80,000,000,000	
Total For DSY09U									10,000,000,000,000.00	40,000,000,000	80,000,000,000	
DV2021 On 18/06/2021 Spot Bond			5.83000	104.77857	5.83000	104.76212			0.00	0		
Total DV2021 SPOT										0.00	0	
Total For DV2021										0.00	0	
DV23 On 27/02/2023 Spot Bond			6.22000	109.26320	6.22000	109.24502			482,888,456,000.00	77,634,800	39,387,800	
Total DV23 SPOT									482,888,456,000.00	77,634,800	39,387,800	
Total For DV23									482,888,456,000.00	77,634,800	39,387,800	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.60390	100.00000	23.55195			0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	23.60390	100.00000	23.55195			0.00	0		
Total DV23/R2023 SPOT										0.00	0	
Total For DV23/R2023										0.00	0	
DV24 On 18/02/2024 Spot Bond			5.75000	113.09566	5.75000	113.07824			0.00	0		
Total DV24 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 DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.13782	9.69000	101.11182			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.13782	9.69000	101.11182			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			11.73000	92.63142	11.73000	92.60273			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.18507	10.10000	101.15798			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.18507	10.10000	101.15798			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	100.15802			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.99135			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	100.44176			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
DVF22 On 28/03/2022 Spot Bond					0.00000	99.62818			0.00	0	
Total DVF22 SPOT									0.00	0	
Total For DVF22									0.00	0	
DVF22I On 29/08/2022 Spot Bond					0.00000	99.07977			0.00	0	
Total DVF22B SPOT									0.00	0	
Total For DVF22B									0.00	0	
DVF22I On 24/10/2022 Spot Bond					0.00000	101.27913			0.00	0	
Total DVF22C SPOT									0.00	0	
Total For DVF22C									0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	98.00410			0.00	0	
Total DVF24 SPOT									0.00	0	
Total For DVF24									0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	97.46801			0.00	0	
Total DVF25 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	95.40651				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	98.28564				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.37896				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2I On 31/05/2024 Spot Bond					0.00000	97.32586				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2I On 31/05/2026 Spot Bond					0.00000	100.90769				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2I On 31/01/2023 Spot Bond					0.00000	100.84673				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2I On 31/01/2025 Spot Bond					0.00000	95.30006				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2I On 31/01/2027 Spot Bond					0.00000	100.89489				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3I On 21/08/2023 Spot Bond					0.00000	100.65662				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	100.68916				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.32500	109.66078	4.32500	109.64804				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.28500	106.61939	5.28500	106.60403				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.19000	111.99126	6.19000	111.97240				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.76000	96.01932	5.76000	95.98754				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.60000	83.67993	5.60000	83.65281				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	129.56885	2.25000	129.53843				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.80000	130.75956	4.80000	130.71994				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.82200	116.03963	4.82200	116.00441				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.87000	112.15357	4.87000	112.11938				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.42000	98.84752	5.42000	98.81588				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.57000	85.76661	5.57000	85.73889				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL36/12 On 31/01/2036 Spot Bond			2.25000	129.56885	2.25000	129.53843				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	137.31511				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	135.12455				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	103.56792				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	
ELN007 On 17/06/2025 Spot Bond					0.00000	102.64547				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	103.28016				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	101.69244				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	94.41571				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.49000	102.86891	5.49000	102.85381				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00

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 EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			9.12000	106.87486	9.12000	106.84895				0.00	0	18,100,000.00
Total EMM03 SPOT										0.00	0	18,100,000.00
Total For EMM03										0.00	0	18,100,000.00
EMM04 On 16/05/2028 Spot Bond			11.58000	11.58000	11.58000	96.40429				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			11.93000	11.93000	11.93000	100.95460				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			9.20000	9.20000	9.20000	104.95690				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			9.20000	9.20000	9.20000	106.00409				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			12.21500	12.21500	12.21500	80.52954				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
EMM08 On 18/06/2030 Spot Bond			11.01000	11.01000	11.01000	101.80364				0.00	0	
Total EMM08P SPOT										0.00	0	
Total For EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.21500	12.21500	12.21500	96.41533				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	98.52171				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	100.83809				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	100.32956				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	101.16382				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	100.37917				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	99.32006				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	100.17607				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	100.90151				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	100.66727				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	100.40174				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	100.32345				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	100.33280				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	100.22981				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	100.22351				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF02C On 07/11/2022 Spot Bond					0.00000	100.77569				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	100.43853				0.00	0	
Total EPF021 SPOT										0.00	0	
Total For EPF021										0.00	0	
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF14U SPOT										0.00	0	
Total For EPF14U										0.00	0	
EPF15L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00		30,000,000,000	
Total EPF15U SPOT									10,000,000,000,000.00		30,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Interest
Total For EPF15U									10,000,000,000.00	30,000,000,000	
EPFC4: On 07/11/2020 Spot Bond					0.00000	100.70206			0.00	0	
Total EPFC45 SPOT									0.00	0	
Total For EPFC45									0.00	0	
EPFC4: On 12/03/2021 Spot Bond					0.00000	100.19964			0.00	0	
Total EPFC46 SPOT									0.00	0	
Total For EPFC46									0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	101.13412			0.00	0	
Total EQS10 SPOT									0.00	0	
Total For EQS10									0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	100.38348			0.00	0	
Total EQT002 SPOT									0.00	0	
Total For EQT002									0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	100.39444			0.00	0	
Total EQT003 SPOT									0.00	0	
Total For EQT003									0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	101.16627			0.00	0	
Total EQT004 SPOT									0.00	0	
Total For EQT004									0.00	0	
EQT00: On 10/09/2023 Spot Bond					0.00000	100.31639			0.00	0	
Total EQT005 SPOT									0.00	0	
Total For EQT005									0.00	0	
EQT02: On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total EQT02U SPOT									0.00	0	
Total For EQT02U									0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.63619			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.60621			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	100.68408			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	100.61220			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total ERS12/JIBAR SPOT										0.00	0	
Total For ERS12/JIBAR										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.64213				0.00	0	
Total ERS25 SPOT										0.00	0	
Total For ERS25										0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.59666				0.00	0	
Total ERS26 SPOT										0.00	0	
Total For ERS26										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.58226				0.00	0	
Total ERS27 SPOT										0.00	0	
Total For ERS27										0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	100.67206				0.00	0	
Total ERS28 SPOT										0.00	0	
Total For ERS28										0.00	0	
ES23 On 25/01/2023 Spot Bond			5.72000	110.99052	5.72000	110.97352			946,203,544,000.00	165,420,200	84,567,100	
Total ES23 SPOT									946,203,544,000.00	165,420,200	84,567,100	
Total For ES23									946,203,544,000.00	165,420,200	84,567,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.81947	10.00000	101.79248			0.00	0		
Total ES23/R2023 SPOT									0.00	0	0	
Total For ES23/R2023									0.00	0	0	
ES26 On 02/04/2026 Spot Bond			8.33000	97.89424	8.33000	97.87242			2,291,334,766,000.00	275,070,200	3,320,905,800	
Total ES26 SPOT									2,291,334,766,000.00	275,070,200	3,320,905,800	
Total For ES26									2,291,334,766,000.00	275,070,200	3,320,905,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.97896	7.85000	99.95794			0.00	0		
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.02000	71.00689	12.03000	70.93341			181,366,371,128,000.00	15,088,716,400	3,194,909,600	
Total ES33 SPOT									181,366,371,128,000.00	15,088,716,400	3,194,909,600	
Total For ES33									181,366,371,128,000.00	15,088,716,400	3,194,909,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32596	7.50000	100.30555			0.00	0		
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									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
ES42 On 25/04/2042 Spot Bond			12.45500	74.26873	12.45500	74.24422			2,182,987,850,000.00	175,270,000	2,591,428,40
Total ES42 SPOT									2,182,987,850,000.00	175,270,000	2,591,428,40
Total For ES42									2,182,987,850,000.00	175,270,000	2,591,428,40
ES42/R On 25/04/2042 Spot Bond			8.50000	103.68249	8.50000	103.65891			0.00	0	
Total ES42/R214 SPOT									0.00	0	
Total For ES42/R214									0.00	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF01U SPOT									0.00	0	
Total For ESF01U									0.00	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total ESF02U SPOT									0.00	0	
Total For ESF02U									0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.10178			0.00	0	
Total ESFR03 SPOT									0.00	0	
Total For ESFR03									0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	100.22350			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	99.57412			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.13772			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	12.55192	100.00000	12.52152			0.00	0	
Total FFA1U SPOT									0.00	0	
Total For FFA1U									0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.27331	100.00000	20.22421			0.00	0	
Total FFB1U SPOT									0.00	0	
Total For FFB1U									0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF03U SPOT									0.00	0	
Total For FIF03U									0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total FIF04U 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 FIF04U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	
Total For FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF14U SPOT										0.00	0	
Total For FIF14U										0.00	0	
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF15U SPOT										0.00	0	
Total For FIF15U										0.00	0	
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF16U SPOT										0.00	0	
Total For FIF16U										0.00	0	
FIF17U On 01/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF17U SPOT										0.00	0	
Total For FIF17U										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.83051				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.58847				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.62409				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.65399				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.98408				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.66654				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	100.95313				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			5.61000	5.61000	5.61000	106.11964				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	104.14299				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	102.97446				0.00	240,000,000	120,000,000
Total FRB18 SPOT										0.00	240,000,000	120,000,000
Total For FRB18										0.00	240,000,000	120,000,000
FRB19 On 14/04/2021 Spot Bond			6.55000	108.72893	6.55000	108.70978				0.00	0	210,000,000
Total FRB19 SPOT										0.00	0	210,000,000
Total For FRB19										0.00	0	210,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRB20 On 15/04/2021 Spot Bond					0.00000	102.83890				0.00	300,000,000	150,000,000
Total FRB20 SPOT										0.00	300,000,000	150,000,000
Total For FRB20										0.00	300,000,000	150,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	103.59094				0.00	400,000,000	200,000,000
Total FRB21 SPOT										0.00	400,000,000	200,000,000
Total For FRB21										0.00	400,000,000	200,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	104.76891				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	101.54936				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	103.72350				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	99.35936				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	96.41065				0.00	0	1,003,406,500
Total FRB26 SPOT										0.00	0	1,003,406,500
Total For FRB26										0.00	0	1,003,406,500
FRB27 On 03/06/2026 Spot Bond			8.90000	108.96528	8.90000	108.93936				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			1.13000	168.27911	1.13000	168.24469				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			2.70500	2.70500	2.70500	307.48289				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	141.28397				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.40000	180.19901	4.40000	180.14609				0.00	0	0
Total FRBI28 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 FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	92.85571				0.00	0	
Total FRBI29 SPOT										0.00	0	
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	200.71280				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.84000	78.11556	5.84000	78.08960				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.83000	79.19190	5.83000	79.16574				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			3.43000	3.43000	3.43000	99.29185				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			5.44000	5.44000	5.44000	80.36983				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			5.53000	5.53000	5.53000	79.60263				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16 On 31/01/2025 Spot Bond			4.56000	4.56000	4.56000	133.72676				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	76.40814				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										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	
FRC20: On 07/10/2020 Spot Bond					0.00000	101.93772				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			2.19000	165.97499	2.19000	165.93628				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.05000	164.13772	3.05000	164.09565				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	100.25451				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	100.44847				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	100.58171				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.74721				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24: On 19/10/2020 Spot Bond					0.00000	103.24537				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	103.20624				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	102.44254				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	100.52381				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	102.43274				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	100.90725				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	100.23868				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25: On 17/07/2027 Spot Bond					0.00000	103.16227				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26: On 10/10/2020 Spot Bond					0.00000	101.24659				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	101.23777				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	103.28780				0.00	0	
Total FRC267 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	101.00575				0.00	4,500,000,000	2,250,000,000
Total FRC271 SPOT										0.00	4,500,000,000	2,250,000,000
Total For FRC271										0.00	4,500,000,000	2,250,000,000
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.58971				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	104.03091	9.80000	104.00386				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.26610				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	100.26713				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	100.36654				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	100.58047				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	100.15119				0.00	0	
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.29181				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	101.64547				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	101.02001				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	100.19480				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	105.44556				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC286 On 20/12/2022 Spot Bond					0.00000	100.13094				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC289 On 20/06/2022 Spot Bond					0.00000	101.05223				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC290 On 26/01/2021 Spot Bond					0.00000	101.23008				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC291 On 18/04/2021 Spot Bond					0.00000	101.03362				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC293 On 18/04/2021 Spot Bond					0.00000	101.01394				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC294 On 14/05/2024 Spot Bond					0.00000	100.71050				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC296 On 14/05/2024 Spot Bond					0.00000	100.72329				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	101.34804				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	100.17547				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC299 On 25/04/2023 Spot Bond					0.00000	102.13868				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC30: On 30/11/2020 Spot Bond					0.00000	100.96477				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30: On 11/11/2024 Spot Bond					0.00000	100.90864				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.55800				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30: On 28/12/2020 Spot Bond					0.00000	100.02415				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC30: On 06/11/2023 Spot Bond					0.00000	101.01168				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30: On 27/02/2023 Spot Bond					0.00000	100.46767				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30: On 31/05/2024 Spot Bond					0.00000	100.76875				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC30: On 20/06/2024 Spot Bond					0.00000	100.12799				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	100.14818				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	100.26000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	99.50000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31: On 20/06/2024 Spot Bond					0.00000	100.16331				0.00	0	
Total FRC313 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 FRC313										0.00	0	
FRC31: On 23/02/2021 Spot Bond					0.00000	109.83000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31: On 13/10/2026 Spot Bond					0.00000	93.17130				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31: On 15/09/2033 Spot Bond					0.00000	100.23725				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31: On 31/07/2034 Spot Bond					0.00000	100.99917				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31: On 20/12/2024 Spot Bond					0.00000	97.44194				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31: On 20/12/2026 Spot Bond					0.00000	100.16320				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32: On 24/10/2020 Spot Bond					0.00000	101.10002				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	100.16715				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	100.14976				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	99.97313				0.00	0	762,000,00
Total FRC325 SPOT										0.00	0	762,000,00
Total For FRC325										0.00	0	762,000,00
FRC32: On 20/12/2022 Spot Bond					0.00000	100.16336				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC326 On 30/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC327 On 27/12/2022 Spot Bond					0.00000	100.48687				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC328 On 06/11/2023 Spot Bond					0.00000	100.79649				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC329 On 15/10/2022 Spot Bond					0.00000	101.16938				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC330 On 02/02/2021 Spot Bond					0.00000	100.91689				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC331 On 02/02/2021 Spot Bond					0.00000	100.91689				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC332 On 05/03/2021 Spot Bond					0.00000	100.29700				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC334 On 31/05/2024 Spot Bond					0.00000	100.50923				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	104.01217				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	102.49075				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	100.32344				0.00	0	
Total FRC338 SPOT										0.00	0	
Total For FRC338										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33 On 07/12/2023 Spot Bond					0.00000	101.05848				0.00	0	56,000,00
Total FRC339 SPOT										0.00	0	56,000,00
Total For FRC339										0.00	0	56,000,00
FRC34 On 20/02/2024 Spot Bond					0.00000	101.27821				0.00	0	
Total FRC340 SPOT										0.00	0	
Total For FRC340										0.00	0	
FRC34 On 20/12/2024 Spot Bond					0.00000	100.19434				0.00	0	
Total FRC341 SPOT										0.00	0	
Total For FRC341										0.00	0	
FRC34 On 17/08/2021 Spot Bond					0.00000	100.57267				0.00	0	
Total FRC342 SPOT										0.00	0	
Total For FRC342										0.00	0	
FRC34 On 21/12/2027 Spot Bond					0.00000	100.13411				0.00	0	
Total FRC343 SPOT										0.00	0	
Total For FRC343										0.00	0	
FRC34 On 15/10/2022 Spot Bond					0.00000	100.90478				0.00	0	
Total FRC344 SPOT										0.00	0	
Total For FRC344										0.00	0	
FRC34 On 03/08/2021 Spot Bond					0.00000	100.85437				0.00	0	
Total FRC345 SPOT										0.00	0	
Total For FRC345										0.00	0	
FRC34 On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC346 SPOT										0.00	0	
Total For FRC346										0.00	0	
FRC66 On 31/01/2022 Spot Bond			2.83000	2.83000	2.83000	164.56381				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			2.77000	2.77000	2.77000	164.69181				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			2.75000	2.75000	2.75000	164.73449				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U 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 FRD17U										0.00	0	
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	
Total For FRD19U										0.00	0	
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRD37I On 17/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.20000	88.35694	5.20000	88.32903				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.50000	95.25993	5.50000	95.22931				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.50244				0.00	0	1,700,000,00
Total FRJ022 SPOT										0.00	0	1,700,000,00
Total For FRJ022										0.00	0	1,700,000,00
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.71155				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.45115				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.12073				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.33825				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.66819				0.00	100,000,000	70,000,00
Total FRJ25 SPOT										0.00	100,000,000	70,000,00
Total For FRJ25										0.00	100,000,000	70,000,00
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.86939				0.00	7,560,000,000	3,780,000,00
Total FRJ26 SPOT										0.00	7,560,000,000	3,780,000,00
Total For FRJ26										0.00	7,560,000,000	3,780,000,00
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.61391				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.93179				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS01 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS02 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS10 On 15/01/2024 Spot Bond			5.01800	5.01800	5.01800	110.81635				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	96.23335				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.34471				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10 On 23/01/2024 Spot Bond					0.00000	100.97057				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10 On 31/01/2038 Spot Bond			5.56000	94.51518	5.56000	94.48465				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10 On 07/12/2033 Spot Bond			5.45000	194.84197	5.45000	194.77942				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS11 On 31/01/2038 Spot Bond			5.70000	92.80486	5.70000	92.77455				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS11 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	194.19800				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS11 On 31/01/2025 Spot Bond			4.11000	136.23177	4.11000	136.19300				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS11 On 31/01/2038 Spot Bond			3.70500	121.20912	3.70500	121.17595				0.00	0	
Total FRS115 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 FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.55000	94.63881	5.55000	94.60826				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.60000	191.95590	5.60000	191.89352				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.65000	191.00557	5.65000	190.94324				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.64000	173.16168	3.64000	138.82483				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.68000	190.43815	5.68000	190.37587				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.70000	92.80486	5.70000	92.77455				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.35000	169.19268	5.35000	169.13869				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.45000	84.26264	6.45000	84.23345				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.24000	170.42706	5.24000	170.37320				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS131 On 31/03/2028 Spot Bond			5.30000	169.75251	5.30000	169.69856				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS132 On 07/12/2033 Spot Bond			6.19000	181.10301	6.19000	181.04134				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS133 On 31/01/2038 Spot Bond			6.38000	85.01771	6.38000	84.98841				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	92.77455				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68000	93.04687	5.68000	93.01652				0.00	0	2,300,000,00
Total FRS136 SPOT										0.00	0	2,300,000,00
Total For FRS136										0.00	0	2,300,000,00
FRS136 On 31/03/2028 Spot Bond			5.11000	171.89916	5.11000	171.84541				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.96000	185.24127	5.96000	185.17930				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.24000	170.42706	5.24000	170.37320				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.24000	170.42706	5.24000	170.37320				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.53000	167.19467	5.53000	167.14054				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.41000	134.58247	4.41000	134.54309				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			1.89000	166.62262	1.89000	166.58512				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.59000	166.53468	5.59000	166.48048				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS149 On 31/03/2028 Spot Bond			5.63000	166.09633	5.63000	166.04208				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15 On 31/01/2025 Spot Bond			4.38000	134.74636	4.38000	134.70704				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.10500	171.95605	5.10500	171.90234				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15 On 31/03/2028 Spot Bond			5.64000	5.64000	5.64000	165.93270				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15 On 20/06/2022 Spot Bond					0.00000	13.89192				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15 On 06/06/2023 Spot Bond					0.00000	15.22458				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16 On 06/06/2024 Spot Bond					0.00000	16.94148				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16 On 06/06/2025 Spot Bond					0.00000	19.46673				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16 On 01/08/2022 Spot Bond					0.00000	12.80833				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS16 On 01/08/2021 Spot Bond					0.00000	12.11504				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS16U SPOT										0.00	0	
Total For FRS16U										0.00	0	
FRS17 On 01/08/2022 Spot Bond					0.00000	7.13155				0.00	0	
Total FRS170 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For FRS170										0.00	0	
FRS17: On 16/10/2022 Spot Bond					0.00000	101.16205				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS17: On 16/10/2024 Spot Bond					0.00000	101.27627				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS17: On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS17: On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS17: On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS17: On 19/07/2024 Spot Bond					0.00000	16.02375				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18: On 18/09/2023 Spot Bond					0.00000	100.17638				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18: On 27/09/2025 Spot Bond					0.00000	100.03099				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	120.76903				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	135.40079				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	139.70560				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	151.19294				0.00	0	

Contract 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	
FRS187 On 23/01/2024 Spot Bond					0.00000	125.27610				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS188 On 19/06/2026 Spot Bond					0.00000	22.22307				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS194 On 05/08/2024 Spot Bond					0.00000	100.77170				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS197 On 05/08/2025 Spot Bond					0.00000	100.88616				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS199 On 12/08/2025 Spot Bond					0.00000	100.73946				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS200 On 06/08/2025 Spot Bond					0.00000	100.52632				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS201 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	
FRS202 On 15/03/2021 Spot Bond					0.00000	106.14684				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	101.25345				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	115.34855				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	123.98939				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS20(On 18/11/2024 Spot Bond					0.00000	100.61153				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS211(On 20/12/2020 Spot Bond					0.00000	140.18724				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS213(On 03/09/2021 Spot Bond					0.00000	117.00284				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS214(On 04/03/2021 Spot Bond					0.00000	103.86224				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS217(On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS218(On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS218 SPOT										0.00	0	
Total For FRS218										0.00	0	
FRS219(On 12/06/2025 Spot Bond					0.00000	101.51827				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS220(On 20/12/2024 Spot Bond					0.00000	100.11454				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	
FRS221(On 26/06/2025 Spot Bond					0.00000	100.86644				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS222(On 06/07/2022 Spot Bond					0.00000	102.50059				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS223(On 14/07/2025 Spot Bond					0.00000	101.99297				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS224(On 07/07/2025 Spot Bond					0.00000	100.85673				0.00	0	
Total FRS224 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRS224										0.00	0	
FRS224 On 21/12/2027 Spot Bond					0.00000	100.13411				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS225 On 28/07/2025 Spot Bond					0.00000	100.95720				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS226 On 31/07/2022 Spot Bond					0.00000	101.63387				0.00	1,360,000,000	680,000,000
Total FRS227 SPOT										0.00	1,360,000,000	680,000,000
Total For FRS227										0.00	1,360,000,000	680,000,000
FRS227 On 07/08/2025 Spot Bond				100.00000	0.00000	100.58848				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS228 On 03/08/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS229 On 14/08/2027 Spot Bond					0.00000	100.74357				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS230 On 18/08/2025 Spot Bond					0.00000	92.67986				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS231 On 19/08/2025 Spot Bond					0.00000	93.83506				0.00	0	
Total FRS232 SPOT										0.00	0	
Total For FRS232										0.00	0	
FRS232 On 25/08/2025 Spot Bond					0.00000	93.23123				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS233 On 28/08/2025 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS234 On 31/03/2032 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS235 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS237 On 22/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total FRS237 SPOT										0.00	0	
Total For FRS237										0.00	0	
FRS36 On 07/12/2023 Spot Bond			2.76500	2.76500	2.76500	306.94998				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.50500	309.34239	2.50500	309.26751				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			2.50500	2.50500	2.50500	309.26751				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			1.13000	168.27911	1.13000	168.24469				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	101.00069				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			1.38000	167.73170	1.38000	167.69626				0.00	0	
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	100.87180				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.40000	87.68716	5.40000	87.65921				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97000	64.72921	4.97000	94.83063				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	139.44921				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
FRS87 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	137.86621			0.00	0	
Total FRS87 SPOT									0.00	0	
Total For FRS87									0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.56500	3.56500	3.56500	299.95165			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.08000	100.00000	4.08000	99.98883			0.00	0	
Total FRX20 SPOT									0.00	0	
Total For FRX20									0.00	0	
FRX23 On 28/02/2023 Spot Bond			4.95000	4.95000	4.95000	106.94133			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.29500	119.48966	6.29500	119.46943			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.50000	115.01813	6.50000	114.99813			0.00	0	1,680,000,00
Total FRX25 SPOT									0.00	0	1,680,000,00
Total For FRX25									0.00	0	1,680,000,00
FRX26 On 01/10/2026 Spot Bond			7.13000	111.40737	7.13000	111.38604			0.00	0	500,000,00
Total FRX26 SPOT									0.00	0	500,000,00
Total For FRX26									0.00	0	500,000,00
FRX27 On 07/03/2027 Spot Bond			7.25000	115.57085	7.25000	115.54811			0.00	0	770,000,00
Total FRX27 SPOT									0.00	0	770,000,00
Total For FRX27									0.00	0	770,000,00
FRX28 On 26/07/2028 Spot Bond			7.71000	115.77610	7.71000	115.75231			0.00	0	150,000,00
Total FRX28 SPOT									0.00	0	150,000,00
Total For FRX28									0.00	0	150,000,00
FRX30 On 31/01/2030 Spot Bond			8.89000	106.99651	8.89000	106.97123		31,292,800,000,000.00		3,520,000,000	1,760,000,00
Total FRX30 SPOT								31,292,800,000,000.00		3,520,000,000	1,760,000,00
Total For FRX30								31,292,800,000,000.00		3,520,000,000	1,760,000,00
FRX31 On 21/02/2031 Spot Bond			9.49000	101.10459	9.49000	101.07913			0.00	0	
Total FRX31 SPOT									0.00	0	
Total For FRX31									0.00	0	
FRX32 On 31/03/2032 Spot Bond			9.74500	105.31774	9.74500	105.29022			0.00	0	790,000,00
Total FRX32 SPOT									0.00	0	790,000,00

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 FRX32										0.00	0	790,000,00
FRX45 On 14/04/2045 Spot Bond			11.52000	75.10994	11.52000	75.08695				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	
Total For FS4A5U										0.00	0	
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.00710				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.05639				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.55284				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.49368				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.52493				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.54389				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.54947				0.00	0	55,000,0€
Total FS7B1 SPOT										0.00	0	55,000,0€
Total For FS7B1										0.00	0	55,000,0€
GBL03 On 16/11/2020 Spot Bond					0.00000	100.99698				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	100.68679				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	100.30226				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.47424				0.00	0	1,510,000,0€
Total GH5A11 SPOT										0.00	0	1,510,000,0€
Total For GH5A11										0.00	0	1,510,000,0€
GH5A2 On 25/11/2024 Spot Bond					0.00000	99.28091				0.00	0	50,000,0€
Total GH5A21 SPOT										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
Total For GH5A21										0.00	0	50,000,00
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.49454				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.52562				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.73842				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.62000	101.88159	4.62000	101.85114				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	102.29881				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	100.77458				0.00	120,000,000	100,000,000
Total GRT11 SPOT										0.00	120,000,000	100,000,000
Total For GRT11										0.00	120,000,000	100,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	100.87208				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT16 On 17/10/2021 Spot Bond					0.00000	101.36470				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			5.78000	116.66387	5.78000	116.64571				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	100.22566				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	100.88253				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.85000	102.69903	8.85000	102.67474				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	101.12260				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	102.36912				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	98.90589				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	100.65537				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	101.18842				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	98.31444				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	100.24786				0.00	0	
Total GRT28 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 GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	100.25868				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	96.53185				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	100.45109				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	97.82021				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	98.04877				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	98.47581				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	97.53500				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	100.00002				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	100.90174				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	99.13193				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	100.73844				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	100.57962				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	100.02060				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	100.02339				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	100.02864				0.00	390,000,000	390,000,000
Total GRT45 SPOT										0.00	390,000,000	390,000,000
Total For GRT45										0.00	390,000,000	390,000,000
GRT46 On 24/06/2021 Spot Bond					0.00000	100.02469				0.00	0	
Total GRT46 SPOT										0.00	0	
Total For GRT46										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	100.51478				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	101.80031				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	101.63472				0.00	0	
Total H10T4 SPOT										0.00	0	
Total For H10T4										0.00	0	
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T5U SPOT										0.00	0	
Total For H6T5U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T4U On 21/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T4U SPOT										0.00	0	
Total For H8T4U										0.00	0	
H9T3U On 01/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T3U SPOT										0.00	0	
Total For H9T3U										0.00	0	
HC5T4 On 31/05/2021 Spot Bond					0.00000	100.42397				0.00	0	
Total HC5T4 SPOT										0.00	0	
Total For HC5T4										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	100.45734				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	97.94651				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	98.15563				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.29701				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	100.52254				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	100.36405				0.00	0	
Total HILB12 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 HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	100.28504				0.00	0	
Total HILB13 SPOT										0.00	0	
Total For HILB13										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	100.00002				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	99.99991				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	99.99995				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.10500	304.02996	3.10500	303.95145				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.46500	3.46500	3.46500	305.77583				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.51000	106.09779	10.51000	100.03033			15,765,000,000,000.00	1,500,000,000	750,000,000	
Total HWAY30 SPOT									15,765,000,000,000.00	1,500,000,000	750,000,000	
Total For HWAY30									15,765,000,000,000.00	1,500,000,000	750,000,000	
HWAY3 On 28/02/2033 Spot Bond			5.53000	71.01098	5.53000	88.19508			0.00	0		
Total HWAY33 SPOT									0.00	0		
Total For HWAY33									0.00	0		
HWAY3 On 31/07/2034 Spot Bond			12.09000	82.66957	12.09000	82.64321			0.00	0	6,130,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total HWAY34 SPOT										0.00	0	6,130,000.00
Total For HWAY34										0.00	0	6,130,000.00
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.60539	100.00000	10.58205				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.12000	81.98292	12.12000	81.95671				0.00	0	5,020,000.00
Total HWAY35 SPOT										0.00	0	5,020,000.00
Total For HWAY35										0.00	0	5,020,000.00
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.60471	100.00000	10.58137				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	101.34672				0.00	0	25,000,000.00
Total HWF11 SPOT										0.00	0	25,000,000.00
Total For HWF11										0.00	0	25,000,000.00
HWF12 On 29/07/2022 Spot Bond					0.00000	101.12762				0.00	0	11,400,000.00
Total HWF12 SPOT										0.00	0	11,400,000.00
Total For HWF12										0.00	0	11,400,000.00
HWF13 On 28/11/2022 Spot Bond					0.00000	100.45560				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			2.97000	142.71452	2.96000	142.73668		973,177,526,672,000.00	664,369,537,600	213,022,544,600		
Total I2025 SPOT								973,177,526,672,000.00	664,369,537,600	213,022,544,600		
Total For I2025								973,177,526,672,000.00	664,369,537,600	213,022,544,600		
I2029 On 31/03/2029 Spot Bond			4.15000	99.26257	4.15000	99.23410		91,821,956,290,000.00	22,125,772,600	273,998,231,700		
Total I2029 SPOT								91,821,956,290,000.00	22,125,772,600	273,998,231,700		
Total For I2029								91,821,956,290,000.00	22,125,772,600	273,998,231,700		
I2033 On 28/02/2033 Spot Bond			4.70000	93.14224	4.70000	93.11408		103,429,441,740,000.00	22,006,264,200	140,305,642,500		
Total I2033 SPOT								103,429,441,740,000.00	22,006,264,200	140,305,642,500		
Total For I2033								103,429,441,740,000.00	22,006,264,200	140,305,642,500		
I2038 On 31/01/2038 Spot Bond			4.81000	104.35847	4.80000	104.46623		812,594,198,468,000.00	168,938,502,800	282,133,463,900		
Total I2038 SPOT								812,594,198,468,000.00	168,938,502,800	282,133,463,900		
Total For I2038								812,594,198,468,000.00	168,938,502,800	282,133,463,900		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2046 On 31/03/2046 Spot Bond			4.84000	91.99242	4.84000	91.96433			507,103,109,348,000.00	104,773,369,700	270,821,385,20
Total I2046 SPOT									17,103,109,348,000.00	104,773,369,700	270,821,385,20
Total For I2046									17,103,109,348,000.00	104,773,369,700	270,821,385,20
I2050 On 31/12/2050 Spot Bond			4.84000	94.14036	4.83000	94.28231			130,933,988,680,000.00	27,052,477,000	197,290,068,80
Total I2050 SPOT									10,933,988,680,000.00	27,052,477,000	197,290,068,80
Total For I2050									10,933,988,680,000.00	27,052,477,000	197,290,068,80
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB121U SPOT									0.00	0	
Total For IB121U									0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB122U SPOT									0.00	0	
Total For IB122U									0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB125U SPOT									0.00	0	
Total For IB125U									0.00	0	
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB126U SPOT									0.00	0	
Total For IB126U									0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB139U SPOT									0.00	0	
Total For IB139U									0.00	0	
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB144U SPOT									0.00	0	
Total For IB144U									0.00	0	
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB146U SPOT									0.00	0	
Total For IB146U									0.00	0	
IB151U On 08/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IB151U SPOT									0.00	0	
Total For IB151U									0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total IBL02U SPOT									0.00	0	
Total For IBL02U									0.00	0	
IBL101 On 24/05/2022 Spot Bond			5.59500	5.59500	5.59500	108.57932			0.00	0	
Total IBL101 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 IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	101.43129				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.22500	302.98094	3.22500	302.90172				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.55241				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	100.52068				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	100.75990				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	100.54569				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	100.59409				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	101.11524				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	101.24325				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	100.63366				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	101.15851				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	100.56265				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	101.17473				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	100.70609				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	100.11019				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	101.08133				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	100.53801				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	100.50284				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	100.72632				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	100.68004				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	100.58245				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	100.52995				0.00	6,000,000,000	3,000,000,000
Total IBL141 SPOT										0.00	6,000,000,000	3,000,000,000
Total For IBL141										0.00	6,000,000,000	3,000,000,000
IBL142 On 20/02/2022 Spot Bond					0.00000	100.52714				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL143 On 11/03/2021 Spot Bond					0.00000	100.22977				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	100.13053				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	99.92761				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	100.43607				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	100.45565				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	101.49354				0.00	0	
Total IBL150 SPOT										0.00	0	
Total For IBL150										0.00	0	
IBL36 On 31/01/2022 Spot Bond			1.18000	1.18000	1.18000	168.13480				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL60 On 17/02/2024 Spot Bond			6.24000	113.29905	6.24000	113.28013				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.22181				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.53000	167.40445	1.53000	167.36837				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	100.74352				0.00	0	
Total IBL77 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 IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.08000	111.35972	6.08000	111.34159				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.07312				0.00	0	
Total IBL86 SPOT										0.00	0	
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			5.52000	106.70318	5.52000	106.68740				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	67.41426	100.00000	67.26587				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	100.56807				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	101.20512				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	101.31448				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	10.19302	100.00000	10.17059				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.48000	103.84260	5.48000	103.82706				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.05000	108.55487	8.05000	108.53160				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.73438				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.48000	109.03958	10.48000	109.15071				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.34222				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.67000	113.48015	8.67000	113.45383				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.92002				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	99.69633				0.00	2,000,000,000	1,000,000,000
Total IDCG13 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IDCG13										0.00	2,000,000,000	1,000,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.64606				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	99.28489				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	98.95981				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.72724				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.20828				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.36970				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.14548				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.15520				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	98.32376				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.98410				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.20614				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.92254	100.00000	6.90723				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IDCP4U On 08/09/2027 Spot Bond			100.00000	4.75696	100.00000	4.73877				0.00	0	
Total IDCP4U SPOT										0.00	0	
Total For IDCP4U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.55000	106.81079	7.55000	106.78917				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.33500	105.85480	5.33500	105.83957				0.00	0	
Total IFC02 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 IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
IN454U On 21/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN454U SPOT										0.00	0	
Total For IN454U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	100.45028				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	100.96909				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	101.29010				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	92.69852				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	101.36831				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	101.58375				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	101.57492				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.78000	103.82010	6.78000	103.80129				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.09846				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPC31U On 06/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC31U 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 IPC31U										0.00	0	
IPC32U On 06/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPC32U SPOT										0.00	0	
Total For IPC32U										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	100.38061				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	100.21336				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	100.18693				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	100.10852				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	100.11069				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	100.11285				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	99.62634				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	100.22996				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	100.84028				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	101.18417				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	100.72723				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	100.74065				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	100.02191				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	98.20214				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	99.98603				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	100.22782				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.46122	2.75000	100.45376				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			6.00000	162.10339	6.00000	162.04886				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	101.34450				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.78000	103.67372	6.78000	103.65493				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	102.88851				0.00	0	103,820,0€
Total IV035 SPOT										0.00	0	103,820,0€
Total For IV035										0.00	0	103,820,0€
IV036 On 22/07/2021 Spot Bond					0.00000	103.43851				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	100.14503				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			3.63000	3.63000	3.63000	162.87030				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	101.21922				0.00	0	600,000,0€
Total IV040 SPOT										0.00	0	600,000,0€
Total For IV040										0.00	0	600,000,0€
IV041 On 29/09/2021 Spot Bond			7.60000	104.17588	7.60000	104.15441				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	103.59762				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			7.61500	7.61500	7.61500	109.70485				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	101.32857				0.00	0	
Total IV044 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 IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			2.13000	166.10424	2.13000	166.06577				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	100.82478				0.00	0	200,000,00
Total IV046 SPOT										0.00	0	200,000,00
Total For IV046										0.00	0	200,000,00
IV050 On 26/06/2024 Spot Bond					0.00000	98.59422				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.90000	163.17164	5.90000	163.11719				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.00004				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.78000	100.63971	10.78000	100.61100				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.09500	108.71491	6.09500	108.69708				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	100.01537				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	100.01578				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	100.01550				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	101.28275				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			5.74500	106.03856	5.74500	106.02224				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	100.24943				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC116 On 16/08/2022 Spot Bond					0.00000	100.76766				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC135 On 31/07/2021 Spot Bond					0.00000	101.37180				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	101.23744				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	100.48899				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	99.86691				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	100.39812				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	100.32158				0.00	0	200,000,00
Total IVC145 SPOT										0.00	0	200,000,00
Total For IVC145										0.00	0	200,000,00
IVC146 On 03/12/2020 Spot Bond					0.00000	100.37393				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	100.12186				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	100.88740				0.00	420,000,000	341,000,00
Total IVC148 SPOT										0.00	420,000,000	341,000,00
Total For IVC148										0.00	420,000,000	341,000,00
IVC149 On 13/12/2021 Spot Bond					0.00000	100.82724				0.00	540,000,000	470,000,00
Total IVC149 SPOT										0.00	540,000,000	470,000,00
Total For IVC149										0.00	540,000,000	470,000,00
IVC152 On 15/12/2024 Spot Bond					0.00000	100.29032				0.00	0	
Total IVC152 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 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	
IVC154 On 05/02/2021 Spot Bond					0.00000	100.75642				0.00	0	
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	101.03093				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	100.02562				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	100.19052				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	100.30694				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	100.08597				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	100.54956				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	100.56069				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	101.32715				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	100.60241				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	100.34855				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	100.01305				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	99.86334				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	102.70460				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	100.08924				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	100.67665				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	100.70615				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 Spot Bond					0.00000	100.13880				0.00	0	
Total IVC183 SPOT										0.00	0	
Total For IVC183										0.00	0	
IVC184 On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC184 SPOT										0.00	0	
Total For IVC184										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	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
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF86U SPOT										0.00	0	
Total For IVF86U										0.00	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.79221				0.00	0	
Total IVZ011 SPOT										0.00	0	
Total For IVZ011										0.00	0	
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.71969				0.00	0	
Total IVZ012 SPOT										0.00	0	
Total For IVZ012										0.00	0	
IVZ013 On 29/10/2020 Spot Bond			3.80000	3.80000	3.80000	99.64728				0.00	0	
Total IVZ013 SPOT										0.00	0	
Total For IVZ013										0.00	0	
IVZ014 On 05/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.56940				0.00	0	
Total IVZ014 SPOT										0.00	0	
Total For IVZ014										0.00	0	
IVZ015 On 12/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.49625				0.00	0	
Total IVZ015 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 IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.42321				0.00	0	
Total IVZ016 SPOT										0.00	0	
Total For IVZ016										0.00	0	
IVZ017 On 26/11/2020 Spot Bond			3.85000	3.85000	3.85000	99.35028				0.00	0	
Total IVZ017 SPOT										0.00	0	
Total For IVZ017										0.00	0	
IVZ018 On 03/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.27745				0.00	0	
Total IVZ018 SPOT										0.00	0	
Total For IVZ018										0.00	0	
IVZ019 On 07/12/2020 Spot Bond			3.85000	3.85000	3.85000	99.23588				0.00	0	
Total IVZ019 SPOT										0.00	0	
Total For IVZ019										0.00	0	
IVZ020 On 11/12/2020 Spot Bond			3.95000	3.95000	3.95000	99.00359				0.00	0	
Total IVZ020 SPOT										0.00	0	
Total For IVZ020										0.00	0	
IVZ021 On 07/01/2021 Spot Bond			3.85000	3.85000	3.85000	98.91492				0.00	0	
Total IVZ021 SPOT										0.00	0	
Total For IVZ021										0.00	0	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	
Total For JAS03U										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	100.16464				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP006 On 29/06/2021 Spot Bond					0.00000	99.74750				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP007 On 26/10/2021 Spot Bond			7.08000	107.58986	7.08000	107.56941				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP012 On 01/12/2022 Spot Bond					0.00000	98.39773				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP013 On 24/05/2022 Spot Bond					0.00000	97.88142				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP014 On 19/07/2024 Spot Bond					0.00000	101.08769				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP015 On 01/11/2024 Spot Bond					0.00000	97.64580				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP016 On 29/04/2022 Spot Bond					0.00000	100.48109				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	101.68422				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64000	124.27462	8.64000	124.24605				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	95.78590				0.00	0	
Total LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	91.99120				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.56000	108.90658	6.56000	108.88737				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	93.19710				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK24 On 10/10/2024 Spot Bond			9.58000	102.07888	9.58000	102.05279				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	96.23286				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	93.65878				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.58000	94.26335	12.58000	94.23211				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.63000	103.24937	9.63000	103.22284				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	93.22416				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	91.04120				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	100.75998				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	99.84756				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	93.64111				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	93.19150				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	82.42914				0.00	0	
Total LBK38 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 LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	
Total For LBK40U										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	101.60918				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.13000	107.49933	6.13000	107.48160				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	101.50313				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	100.96736				0.00	4,000,000,000	2,000,000,00
Total LGL08 SPOT										0.00	4,000,000,000	2,000,000,00
Total For LGL08										0.00	4,000,000,000	2,000,000,00
LGL09 On 28/08/2024 Spot Bond					0.00000	100.64829				0.00	2,000,000,000	1,000,000,00
Total LGL09 SPOT										0.00	2,000,000,000	1,000,000,00
Total For LGL09										0.00	2,000,000,000	1,000,000,00
LGL10 On 08/10/2025 Spot Bond					0.00000	99.11814				0.00	0	1,180,000,00
Total LGL10 SPOT										0.00	0	1,180,000,00
Total For LGL10										0.00	0	1,180,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	100.35687				0.00	0	460,000,00
Total LGL11 SPOT										0.00	0	460,000,00
Total For LGL11										0.00	0	460,000,00
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC18U SPOT										0.00	0	
Total For LHC18U										0.00	0	
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHC19U SPOT										0.00	0	
Total For LHC19U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	101.24602				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	101.05038				0.00	0	
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	101.23251				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	100.43376				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	101.31817				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	100.73392				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	100.75352				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.56061				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.58290				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.59961				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	99.35387				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC29U SPOT										0.00	0	
Total For MBC29U										0.00	0	
MBC30 On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	100,000,00
Total MBC30U SPOT										0.00	0	100,000,00
Total For MBC30U										0.00	0	100,000,00
MBF05 On 21/05/2021 Spot Bond					0.00000	100.50762				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	100.60502				0.00	0	3,000,000,00
Total MBF061 SPOT										0.00	0	3,000,000,00
Total For MBF061										0.00	0	3,000,000,00
MBF06 On 07/06/2022 Spot Bond					0.00000	100.39725				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06 On 30/09/2020 Spot Bond					0.00000	100.00000				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	99.58282				0.00	0	20,000,000,00
Total MBF065 SPOT										0.00	0	20,000,000,00
Total For MBF065										0.00	0	20,000,000,00
MBF06 On 16/09/2021 Spot Bond					0.00000	100.16331				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	
MBP03 On 02/11/2022 Spot Bond					0.00000	100.80940				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03 On 23/02/2021 Spot Bond					0.00000	100.58425				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04 On 23/02/2023 Spot Bond					0.00000	100.49270				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04 On 13/04/2021 Spot Bond					0.00000	101.10150				0.00	0	
Total MBP041 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 MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	100.89678				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	100.90848				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	100.02390				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	100.02444				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	100.10339				0.00	220,000,000	110,000,000
Total MBP046 SPOT										0.00	220,000,000	110,000,000
Total For MBP046										0.00	220,000,000	110,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	100.45304				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	100.02391				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	100.02447				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05: On 23/08/2022 Spot Bond					0.00000	100.46961				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05: On 12/03/2023 Spot Bond					0.00000	100.19875				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MMIG0: On 17/03/2021 Spot Bond			4.90500	102.72709	4.90500	102.71359				0.00	0	160,000,000
Total MMIG02 SPOT										0.00	0	160,000,000
Total For MMIG02										0.00	0	160,000,000
MMIG0: On 12/08/2025 Spot Bond			7.59500	7.59500	7.59500	116.32696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total MMIG04 SPOT										0.00	0	
Total For MMIG04										0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.64000	110.57600	5.64000	110.55929				0.00	0	1,050,000,00
Total MMIG05 SPOT										0.00	0	1,050,000,00
Total For MMIG05										0.00	0	1,050,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.06715				0.00	0	
Total MMIG06 SPOT										0.00	0	
Total For MMIG06										0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.12008				0.00	4,000,000,000	2,000,000,00
Total MMIG07 SPOT										0.00	4,000,000,000	2,000,000,00
Total For MMIG07										0.00	4,000,000,000	2,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	98.22838				0.00	1,000,000,000	500,000,00
Total MML01 SPOT										0.00	1,000,000,000	500,000,00
Total For MML01										0.00	1,000,000,000	500,000,00
MML02 On 10/12/2026 Spot Bond			8.20000	108.05664	8.20000	108.03292				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	101.16290				0.00	0	
Total MTN07 SPOT										0.00	0	
Total For MTN07										0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	101.25545				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.94377				0.00	0	4,420,30
Total MTN09 SPOT										0.00	0	4,420,30
Total For MTN09										0.00	0	4,420,30
MTN10 On 11/10/2024 Spot Bond					0.00000	99.92549				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	100.12783				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	100.93069				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN13 On 04/06/2025 Spot Bond					0.00000	98.09593				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	100.70036				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	100.72756				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	99.59205				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	98.44653				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	98.82225				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	100.33910				0.00	380,000,000	190,000,000
Total MTN19 SPOT										0.00	380,000,000	190,000,000
Total For MTN19										0.00	380,000,000	190,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	100.11075				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	
MTN21 On 29/06/2023 Spot Bond					0.00000	101.66035				0.00	0	560,000,000
Total MTN21 SPOT										0.00	0	560,000,000
Total For MTN21										0.00	0	560,000,000
MTN22 On 29/07/2023 Spot Bond					0.00000	101.11017				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.15000	103.33014	8.15000	101.90767				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	101.19599				0.00	0	
Total MTN24 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 MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.76876				0.00	0	
Total MTNC22 SPOT										0.00	0	
Total For MTNC22										0.00	0	
MTNC2 On 21/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MTNC23 SPOT										0.00	0	
Total For MTNC23										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR(On 22/02/2021 Spot Bond					0.00000	100.56318				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	100.55316				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR(On 22/11/2022 Spot Bond					0.00000	100.55316				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
MWAR(On 22/11/2023 Spot Bond					0.00000	100.42177				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	101.00746				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	100.15518				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	100.13644				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	100.17773				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	100.64737				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	100.11775				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	100.15355				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	100.18392				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	100.21180				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.70000	108.09305	5.70000	108.07654				0.00	0	3,200,000,00
Total NAM01 SPOT										0.00	0	3,200,000,00
Total For NAM01										0.00	0	3,200,000,00
NAM03 On 01/08/2023 Spot Bond			6.18000	111.59832	6.18000	111.57987				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.08000	108.08418	9.08000	108.05810				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	100.40545				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	101.03323			0.00	0	
Total NBG02G SPOT									0.00	0	
Total For NBG02G									0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.88917			0.00	0	
Total NBG03G SPOT									0.00	0	
Total For NBG03G									0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.99143			0.00	0	
Total NBG04G SPOT									0.00	0	
Total For NBG04G									0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	100.91628			0.00	0	
Total NBG05G SPOT									0.00	0	
Total For NBG05G									0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.29500	103.58841	5.29500	103.57351			0.00	0	
Total NBK11A SPOT									0.00	0	
Total For NBK11A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.48000	102.09941	5.48000	102.08446			0.00	0	
Total NBK12A SPOT									0.00	0	
Total For NBK12A									0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.33249	9.38000	100.30778			0.00	0	
Total NBK12A/R208 SPOT									0.00	0	
Total For NBK12A/R208									0.00	0	
NBK13 On 19/03/2024 Spot Bond			5.74500	112.68509	5.74500	112.66745			0.00	0	
Total NBK13A SPOT									0.00	0	
Total For NBK13A									0.00	0	
NBK14 On 25/06/2021 Spot Bond			4.60000	105.81374	4.60000	105.80060			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15 On 11/02/2022 Spot Bond			5.04500	106.07550	5.04500	106.06114			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16 On 12/02/2025 Spot Bond			6.54000	112.12515	6.54000	112.10555		2,746,800,000,000.00	420,000,000	210,000,000	
Total NBK16A SPOT								2,746,800,000,000.00	420,000,000	210,000,000	
Total For NBK16A								2,746,800,000,000.00	420,000,000	210,000,000	
NBK17 On 22/04/2026 Spot Bond			6.97000	117.93379	6.97000	117.91172		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK17A										0.00	0	1,220,000,00
NBK19, On 01/06/2022 Spot Bond			5.57500	109.58383	5.57500	109.56736				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20, On 01/06/2026 Spot Bond			6.96000	119.13316	6.96000	119.11089				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20I, On 25/06/2021 Spot Bond					0.00000	100.24782				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21, On 21/07/2027 Spot Bond			8.00000	115.65190	8.00000	115.62724				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22, On 19/11/2022 Spot Bond			5.56000	112.63584	5.56000	112.61905				0.00	0	1,200,000,00
Total NBK22A SPOT										0.00	0	1,200,000,00
Total For NBK22A										0.00	0	1,200,000,00
NBK23, On 19/11/2025 Spot Bond			6.68500	121.04407	6.68500	121.02243				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24, On 19/11/2027 Spot Bond			7.72500	121.34539	7.72500	121.32040				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24I, On 11/02/2022 Spot Bond					0.00000	100.70738				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25, On 17/02/2023 Spot Bond			5.14000	5.14000	5.14000	113.48322				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I, On 12/02/2025 Spot Bond					0.00000	103.54635				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26, On 10/05/2023 Spot Bond			100.00000	25.43827	100.00000	25.38228				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I, On 22/04/2026 Spot Bond					0.00000	104.33291				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27/On 10/05/2026 Spot Bond			7.91000	118.79554	7.91000	118.77050				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28/On 02/08/2023 Spot Bond			5.07500	114.50611	5.07500	114.49051				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	100.68069				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29/On 31/07/2026 Spot Bond			7.07000	117.91071	7.07000	117.88845				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30/On 20/02/2024 Spot Bond			5.70500	112.92386	5.70500	112.90661				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	101.16299				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31/On 09/11/2023 Spot Bond			5.83000	113.73437	5.83000	113.71661				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.99931				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	101.03957				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	103.20632				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	102.44122				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK38I On 02/08/2021 Spot Bond					0.00000	101.28652				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			9.87500	9.87500	9.87500	68.12015				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	104.43058				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	101.15031				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	102.71096				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	100.79440				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	101.81189				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	101.75685				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	103.25759				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	100.78022				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	101.25317				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	101.14018				0.00	0	
Total NBK50B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	101.13681				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	99.46039				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	100.26995				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	100.57171				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.32240				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.79995				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.99991				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.19152				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.92693				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	99.75743				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.40968				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.13414				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NCLN82 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			9.04500	105.03641	9.04500	105.01074				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.13292				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8: On 20/03/2024 Spot Bond			9.08000	104.42969	9.08000	104.40407				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8: On 20/03/2024 Spot Bond					0.00000	100.13414				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.13598				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9: On 20/09/2024 Spot Bond					0.00000	100.13841				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NED01: On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	
Total For NED01U										0.00	0	
NED02: On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03: On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U 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 NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED13 On 02/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED13U SPOT										0.00	0	
Total For NED13U										0.00	0	
NED14 On 05/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED14U SPOT										0.00	0	
Total For NED14U										0.00	0	
NEDT1 On 21/05/2021 Spot Bond					0.00000	103.22603				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	103.74543				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	101.12229				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	101.93921				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL01G On 01/07/2025 Spot Bond					0.00000	100.60998				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	101.95294				0.00	0	300,000,00
Total NGL02 SPOT										0.00	0	300,000,00
Total For NGL02										0.00	0	300,000,00
NGL03 On 26/05/2022 Spot Bond					0.00000	100.93228				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	100.77210				0.00	0	804,336,20
Total NGL04 SPOT										0.00	0	804,336,20
Total For NGL04										0.00	0	804,336,20
NGL05 On 26/07/2023 Spot Bond					0.00000	100.46555				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	101.48696				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	100.34637				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	99.96103				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1A On 01/07/2022 Spot Bond					0.00000	105.09090				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NGLT10 On 20/10/2023 Spot Bond					0.00000	101.12704				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	99.76033				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	102.49448				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	97.13697				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	101.37341				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	105.17017	13.50000	105.13285				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	101.10296				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	101.60202				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	101.36309				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	100.73912				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	100.31454				0.00	0	
Total NHM012 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 NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	100.69952				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	100.29491				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	101.07441				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	100.56807				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	100.71964				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	100.74356				0.00	0	
Total NHM019 SPOT										0.00	0	
Total For NHM019										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.65000	5.65000	5.65000	190.94324				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.61000	4.61000	4.61000	177.64439				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	138.40096				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			3.85000	3.85000	3.85000	101.54610				0.00	0	20,000,000.00
Total NI29 SPOT										0.00	0	20,000,000.00
Total For NI29										0.00	0	20,000,000.00
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.55000	5.55000	5.55000	94.60826				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			3.82000	3.82000	3.82000	137.81005				0.00	0	
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	135.64046				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	177.17236				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.40000	180.19901	4.40000	180.14609				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.66500	93.22888	5.66500	93.19850				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	99.98839				0.00	0	
Total NN010 SPOT										0.00	0	
Total For NN010										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	100.08491				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN014 On 10/09/2024 Spot Bond					0.00000	103.03909				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	101.25997				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	97.01773				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN02 On 24/07/2023 Spot Bond					0.00000	127.79145				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	103.07312				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	103.21051				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	100.55410				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	102.08432				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	102.04348				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	96.15351				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	101.36630				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	100.56316				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	101.69085				0.00	0	
Total NN040 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 NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	106.83668				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	100.85219				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	106.67721				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	107.78563				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	100.23311				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	99.34578				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	101.47513				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	98.81402				0.00	0	
Total NN056 SPOT										0.00	0	
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	101.13271				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	99.52124				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	100.24620				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	116.82000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01: On 12/06/2025 Spot Bond					0.00000	93.29296				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	100.86000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01: On 24/06/2025 Spot Bond					0.00000	100.81000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01: On 15/07/2025 Spot Bond					0.00000	102.48000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01: On 07/07/2025 Spot Bond					0.00000	101.38000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01: On 21/09/2023 Spot Bond					0.00000	100.00000				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	82.47753				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	82.47753				0.00	0	
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	119.93559				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	103.66021				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1: On 22/05/2052 Spot Bond					0.00000	100.38450				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1A2 On 22/05/2052 Spot Bond					0.00000	113.53090				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.54715				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.54822				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.51289				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.41457				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	111.75660				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.58848				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.56325				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	100.45962				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	113.93304				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	100.47462				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02 On 31/10/2022 Spot Bond			6.23000	116.69766	6.23000	116.67821				0.00	0	
Total NRA022 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 NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.35500	192.36840	3.35500	192.31741				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.25000	121.01713	9.25000	120.98723			356,313,700,000.00		38,520,400	19,665,50
Total NRA028 SPOT									356,313,700,000.00		38,520,400	19,665,50
Total For NRA028									356,313,700,000.00		38,520,400	19,665,50
NRA02: On 30/11/2028 Spot Bond			100.00000	16.20461	100.00000	16.16875				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	100.47871				0.00	0	
Total NTC21 SPOT										0.00	0	
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.78001				0.00	0	44,684,80
Total NTC22 SPOT										0.00	0	44,684,80
Total For NTC22										0.00	0	44,684,80
NTC23 On 15/02/2023 Spot Bond					0.00000	100.66930				0.00	0	30,000,00
Total NTC23 SPOT										0.00	0	30,000,00
Total For NTC23										0.00	0	30,000,00
NTC24 On 29/03/2021 Spot Bond					0.00000	100.20736				0.00	79,800,000,000	79,800,000,00
Total NTC24 SPOT										0.00	79,800,000,000	79,800,000,00
Total For NTC24										0.00	79,800,000,000	79,800,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	100.35244				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	99.46007				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	100.21094				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	100.21392				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total NTC28 SPOT									0.00	0	
Total For NTC28									0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	100.11577			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	100.28914			0.00	0	
Total NTC31 SPOT									0.00	0	
Total For NTC31									0.00	0	
NTC32 On 29/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total NTC32 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total For NTC32								10,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
OMI01 On 22/11/2022 Spot Bond					0.00000	100.09163			0.00	0	
Total OMI01 SPOT									0.00	0	
Total For OMI01									0.00	0	
OML06 On 19/03/2022 Spot Bond			5.43000	107.14415	5.43000	107.12828			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			7.26000	114.24109	7.26000	114.21859			0.00	0	1,530,000,000
Total OML07 SPOT									0.00	0	1,530,000,000
Total For OML07									0.00	0	1,530,000,000
OML09 On 14/09/2022 Spot Bond			5.63000	110.12480	5.63000	110.10792			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			7.58500	115.83197	7.58500	115.80814			0.00	0	910,000,000
Total OML10 SPOT									0.00	0	910,000,000
Total For OML10									0.00	0	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	97.37857			0.00	0	300,000,000
Total OML11 SPOT									0.00	0	300,000,000
Total For OML11									0.00	0	300,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PBAJ1U SPOT									0.00	0	
Total For PBAJ1U									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBAV11 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ11 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ11 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ11 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC11 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ11 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	
PBKJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U 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 PBUC1U									0.00	0	
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PBUJ1U SPOT									0.00	0	
Total For PBUJ1U									0.00	0	
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PBVJ1U SPOT									0.00	0	
Total For PBVJ1U									0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	100.27507			0.00	0	
Total PEP01 SPOT									0.00	0	
Total For PEP01									0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	100.28320			0.00	0	
Total PEP02 SPOT									0.00	0	
Total For PEP02									0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300			0.00	0	
Total PMM12/JIBAR SPOT									0.00	0	
Total For PMM12/JIBAR									0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total PMM46U SPOT									0.00	0	
Total For PMM46U									0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	100.49141			0.00	0	
Total PMM51 SPOT									0.00	0	
Total For PMM51									0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	99.89258			0.00	0	
Total PMM53 SPOT									0.00	0	
Total For PMM53									0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	100.77576			0.00	0	
Total PMM54 SPOT									0.00	0	
Total For PMM54									0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	100.47347			0.00	0	
Total PMM55 SPOT									0.00	0	
Total For PMM55									0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	100.59959			0.00	0	
Total PRE2A3 SPOT									0.00	0	
Total For PRE2A3									0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	100.67753			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total PRE2B1 SPOT									0.00	0	
Total For PRE2B1									0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	100.68866			0.00	0	
Total PRE2C1 SPOT									0.00	0	
Total For PRE2C1									0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	100.69979			0.00	0	
Total PRE2D1 SPOT									0.00	0	
Total For PRE2D1									0.00	0	
R186 On 21/12/2026 Spot Bond			7.26000	118.89418	7.30000	118.65431			026,253,479,322,000.00	2,482,955,024,700	1,548,185,604,80
Total R186 SPOT									26,253,479,322,000.00	482,955,024,700	548,185,604,80
Total For R186									26,253,479,322,000.00	482,955,024,700	548,185,604,80
R197 On 07/12/2023 Spot Bond			2.15500	312.49398	2.15500	312.42129			10,617,366,491,000.00	4,926,852,200	40,634,040,10
Total R197 SPOT									10,617,366,491,000.00	4,926,852,200	40,634,040,10
Total For R197									10,617,366,491,000.00	4,926,852,200	40,634,040,10
R202 On 07/12/2033 Spot Bond			4.65000	211.16424	4.65000	211.10098			16,095,340,740,000.00	3,461,363,600	338,981,281,80
Total R202 SPOT									16,095,340,740,000.00	3,461,363,600	338,981,281,80
Total For R202									16,095,340,740,000.00	3,461,363,600	338,981,281,80
R2023 On 28/02/2023 Spot Bond			4.55000	107.89662	4.58000	107.81220			054,282,639,410,000.00	231,710,470,200	839,561,551,20
Total R2023 SPOT									54,282,639,410,000.00	231,710,470,200	339,561,551,20
Total For R2023									54,282,639,410,000.00	231,710,470,200	339,561,551,20
R2030 On 31/01/2030 Spot Bond			9.51000	92.12137	9.51000	92.09812			610,476,248,856,000.00	1,956,937,565,600	2,553,398,430,30
Total R2030 SPOT									10,476,248,856,000.00	956,937,565,600	553,398,430,30
Total For R2030									10,476,248,856,000.00	956,937,565,600	553,398,430,30
R2032 On 31/03/2032 Spot Bond			10.46500	85.40732	10.46500	85.38339			648,833,441,070,000.00	444,226,798,000	859,788,838,90
Total R2032 SPOT									18,833,441,070,000.00	444,226,798,000	359,788,838,90
Total For R2032									18,833,441,070,000.00	444,226,798,000	359,788,838,90
R2035 On 28/02/2035 Spot Bond			11.19000	84.36125	11.19000	84.33587			148,253,620,979,000.00	638,807,294,100	1,454,084,860,40
Total R2035 SPOT									18,253,620,979,000.00	638,807,294,100	454,084,860,40
Total For R2035									18,253,620,979,000.00	638,807,294,100	454,084,860,40
R2037 On 31/01/2037 Spot Bond			11.46000	79.76196	11.46000	79.73780			399,250,920,564,000.00	820,178,963,400	1,295,223,383,30
Total R2037 SPOT									19,250,920,564,000.00	820,178,963,400	295,223,383,30
Total For R2037									19,250,920,564,000.00	820,178,963,400	295,223,383,30
R2040 On 31/01/2040 Spot Bond			11.60500	81.57639	11.60500	81.55138			841,469,512,875,500.00	1,278,885,783,100	1,269,663,679,50
Total R2040 SPOT									11,469,512,875,500.00	278,885,783,100	269,663,679,50
Total For R2040									11,469,512,875,500.00	278,885,783,100	269,663,679,50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2044 On 31/01/2044 Spot Bond			11.64000	78.39075	11.64000	78.36666			409,418,487,688,000.00	464,726,674,200	1,071,780,525,40
Total R2044 SPOT									19,418,487,688,000.00	464,726,674,200	1,071,780,525,40
Total For R2044									19,418,487,688,000.00	464,726,674,200	1,071,780,525,40
R2048 On 28/02/2048 Spot Bond			11.60500	77.24700	11.60500	77.22293			626,190,661,751,000.00	1,432,674,766,200	3,969,967,404,60
Total R2048 SPOT									16,190,661,751,000.00	432,674,766,200	3,969,967,404,60
Total For R2048									16,190,661,751,000.00	432,674,766,200	3,969,967,404,60
R208 On 31/03/2021 Spot Bond			3.60000	101.56191	3.60000	101.55207			234,080,000,000,000.00	342,800,000,000	527,000,000,00
Total R208 SPOT									14,080,000,000,000.00	342,800,000,000	527,000,000,00
Total For R208									14,080,000,000,000.00	342,800,000,000	527,000,000,00
R209 On 31/03/2036 Spot Bond			11.02000	64.94214	11.03000	64.86928			082,205,496,908,000.00	642,668,375,400	526,373,844,70
Total R209 SPOT									12,205,496,908,000.00	642,668,375,400	526,373,844,70
Total For R209									12,205,496,908,000.00	642,668,375,400	526,373,844,70
R210 On 31/03/2028 Spot Bond			3.90000	186.31753	3.90000	186.26534			3,467,631,960,000.00	889,136,400	46,780,011,40
Total R210 SPOT									3,467,631,960,000.00	889,136,400	46,780,011,40
Total For R210									3,467,631,960,000.00	889,136,400	46,780,011,40
R212 On 31/01/2022 Spot Bond			0.88000	168.82902	0.88000	168.79562			3,239,862,208,000.00	3,681,661,600	27,027,005,50
Total R212 SPOT									3,239,862,208,000.00	3,681,661,600	27,027,005,50
Total For R212									3,239,862,208,000.00	3,681,661,600	27,027,005,50
R213 On 28/02/2031 Spot Bond			9.97500	81.58479	9.98000	81.53507			974,561,696,825,000.00	498,702,927,000	471,980,032,70
Total R213 SPOT									14,561,696,825,000.00	498,702,927,000	471,980,032,70
Total For R213									14,561,696,825,000.00	498,702,927,000	471,980,032,70
R214 On 28/02/2041 Spot Bond			11.30500	62.54308	11.30500	62.52409			219,406,944,649,000.00	284,777,261,800	713,741,620,10
Total R214 SPOT									19,406,944,649,000.00	284,777,261,800	713,741,620,10
Total For R214									19,406,944,649,000.00	284,777,261,800	713,741,620,10
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC001U SPOT									0.00	0	
Total For RC001U									0.00	0	
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC003U SPOT									0.00	0	
Total For RC003U									0.00	0	
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC004U SPOT									0.00	0	
Total For RC004U									0.00	0	
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total RC005U 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 RC005U										0.00	0	
RC006I On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC006U SPOT										0.00	0	
Total For RC006U										0.00	0	
RC007I On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC007U SPOT										0.00	0	
Total For RC007U										0.00	0	
RC008I On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC008U SPOT										0.00	0	
Total For RC008U										0.00	0	
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC018I On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC021I On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RC022I On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC022U SPOT										0.00	0	
Total For RC022U										0.00	0	
RC023I On 27/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC023U SPOT										0.00	0	
Total For RC023U										0.00	0	
RC024I On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC024U SPOT										0.00	0	
Total For RC024U										0.00	0	
RC025I On 27/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RC025U SPOT										0.00	0	2,500,000,00
Total For RC025U										0.00	0	2,500,000,00
RC026I On 30/09/2024 Spot Bond			100.00000	15.54993	100.00000	100.00000				0.00	0	
Total RC026U SPOT										0.00	0	
Total For RC026U										0.00	0	
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDF27 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF27U SPOT										0.00	0	
Total For RDF27U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.68068				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.41971				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	99.88529				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	99.77817				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.19073				0.00	0	
Total RDFB13 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 RDFB13										0.00	0	
RDFB1: On 12/03/2023 Spot Bond					0.00000	98.57936				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.62401				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1: On 11/02/2022 Spot Bond					0.00000	99.60035				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1: On 11/02/2024 Spot Bond					0.00000	99.33926				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	98.49439				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.97494				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.10745				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.11286				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.01365				0.00	0	670,000,00
Total RDFB22 SPOT										0.00	0	670,000,00
Total For RDFB22										0.00	0	670,000,00
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.56984				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2: On 22/08/2024 Spot Bond					0.00000	98.80663				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.65784				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.55213				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	100.27746				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	101.93591				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	100.22850				0.00	0	
Total RED141 SPOT										0.00	0	
Total For RED141										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.29956				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.54470				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.29775				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	100.42279				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.14600				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	102.42196				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES04U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES35 On 25/08/2021 Spot Bond					0.00000	100.71408				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES40 On 13/10/2022 Spot Bond					0.00000	101.22462				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	98.71687				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RES48I On 31/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES48U SPOT										0.00	0	
Total For RES48U										0.00	0	
RES49 On 03/08/2023 Spot Bond					0.00000	100.99173				0.00	0	
Total RES49 SPOT										0.00	0	
Total For RES49										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	
RW21 On 21/04/2021 Spot Bond			5.37000	106.91482	5.37000	106.89934				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.23000	112.28023	6.23000	112.26142				0.00	0	
Total RW23 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 RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.85000	94.85883	11.85000	94.82899				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total SBK12/R157 SPOT										0.00	0	
Total For SBK12/R157										0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	101.24965				0.00	413,600,000	206,800,000
Total SBK18 SPOT										0.00	413,600,000	206,800,000
Total For SBK18										0.00	413,600,000	206,800,000
SBK23 On 28/05/2022 Spot Bond			5.85000	112.83723	5.85000	112.81954				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.58109				0.00	0	
Total SBK24 SPOT										0.00	0	
Total For SBK24										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	
SBK25 On 25/04/2021 Spot Bond					0.00000	102.24285				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.65000	108.93561	5.65000	108.91902				0.00	0	
Total SBK26 SPOT										0.00	0	
Total For SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	100.87342				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	101.04957				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.37000	106.87994	4.37000	106.86732				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.46000	120.48351	6.46000	120.46270				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.69045				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.25000	116.10374	5.25000	116.08740				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.56000	110.49967	6.56000	110.48030				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.03500	117.43495	7.03500	117.41277				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.55500	116.31411	5.55500	116.29651				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.80000	113.99598	5.80000	113.97828				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.36000	110.29118	8.36000	110.26663				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.03000	108.19454	4.03000	108.18281				0.00	0	
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.83212				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.63000	114.49858	4.63000	114.48435				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.18000	123.39514	6.18000	123.37473				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
SBS43 On 12/11/2027 Spot Bond			7.16500	124.25491	7.16500	124.23115			0.00	0	
Total SBS43 SPOT									0.00	0	
Total For SBS43									0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	101.13106			0.00	0	
Total SBS45 SPOT									0.00	0	
Total For SBS45									0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.69000	114.58298	4.69000	114.56854			0.00	0	
Total SBS46 SPOT									0.00	0	
Total For SBS46									0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	102.90431			0.00	0	540,000,00
Total SBS47 SPOT									0.00	0	540,000,00
Total For SBS47									0.00	0	540,000,00
SBS49 On 31/01/2022 Spot Bond					0.00000	102.14246			0.00	120,000,000	100,000,00
Total SBS49 SPOT									0.00	120,000,000	100,000,00
Total For SBS49									0.00	120,000,000	100,000,00
SBS50 On 31/01/2022 Spot Bond			4.14000	108.39927	4.14000	108.38720			0.00	0	
Total SBS50 SPOT									0.00	0	
Total For SBS50									0.00	0	
SBS51 On 31/01/2024 Spot Bond			5.22000	5.22000	5.22000	115.38175			0.00	0	
Total SBS51 SPOT									0.00	0	
Total For SBS51									0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	105.57438			0.00	0	
Total SBS52 SPOT									0.00	0	
Total For SBS52									0.00	0	
SBS53 On 03/05/2027 Spot Bond					0.00000	104.99125			0.00	0	
Total SBS53 SPOT									0.00	0	
Total For SBS53									0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	101.80867			0.00	0	
Total SBS55 SPOT									0.00	0	
Total For SBS55									0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.34000	110.16595	4.34000	110.15303			0.00	0	
Total SBS56 SPOT									0.00	0	
Total For SBS56									0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	102.66635			0.00	0	
Total SBS57 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 SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	104.17406				0.00	0	
Total SBS58 SPOT										0.00	0	
Total For SBS58										0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	99.90108				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	101.86030				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	101.56706				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	100.75461				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	103.20571				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	99.93429				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	100.77597				0.00	400,000,000	200,000,000
Total SBS66 SPOT										0.00	400,000,000	200,000,000
Total For SBS66										0.00	400,000,000	200,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.59599				0.00	0	
Total SBS67 SPOT										0.00	0	
Total For SBS67										0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	101.26808				0.00	0	
Total SBS68 SPOT										0.00	0	
Total For SBS68										0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	100.41211				0.00	0	
Total SBS69 SPOT										0.00	0	
Total For SBS69										0.00	0	
SBS111 On 07/12/2023 Spot Bond			2.50500	309.34239	2.50500	309.26751			6,924,822,000,000.00		2,764,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total SBSI11 SPOT									6,924,822,000,000.00	2,764,400,000	
Total For SBSI11									6,924,822,000,000.00	2,764,400,000	
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	195.75323			0.00	0	
Total SBSI14 SPOT									0.00	0	
Total For SBSI14									0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	103.93192			0.00	0	
Total SBT101 SPOT									0.00	0	
Total For SBT101									0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	104.59874			0.00	9,000,000,000	4,509,335,500
Total SBT102 SPOT									0.00	9,000,000,000	4,509,335,500
Total For SBT102									0.00	9,000,000,000	4,509,335,500
SBT103 On 31/03/2024 Spot Bond					0.00000	102.65918			0.00	7,000,000,000	3,577,000,000
Total SBT103 SPOT									0.00	7,000,000,000	3,577,000,000
Total For SBT103									0.00	7,000,000,000	3,577,000,000
SBT104 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			429,000,000,000,000.00	14,290,000,000	153,900,000,000
Total SBT104 SPOT									429,000,000,000,000.00	14,290,000,000	153,900,000,000
Total For SBT104									429,000,000,000,000.00	14,290,000,000	153,900,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	103.72802			0.00	1,290,000,000	430,000,000
Total SBT201 SPOT									0.00	1,290,000,000	430,000,000
Total For SBT201									0.00	1,290,000,000	430,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	96.79749			0.00	0	
Total SBT202 SPOT									0.00	0	
Total For SBT202									0.00	0	
SBT203 On 03/12/2023 Spot Bond			6.68000	113.85247	6.68000	113.83204			0.00	0	
Total SBT203 SPOT									0.00	0	
Total For SBT203									0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	101.32199			0.00	0	
Total SBT204 SPOT									0.00	0	
Total For SBT204									0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	94.98382			0.00	0	
Total SBT206 SPOT									0.00	0	
Total For SBT206									0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	100.12941			0.00	0	100,000,000
Total SBT207 SPOT									0.00	0	100,000,000
Total For SBT207									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI004 On 20/01/2021 Spot Bond					0.00000	99.70930				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	99.71326				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	100.12042				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	
SHS11U On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	101.28747				0.00	1,000,000,000	500,000,000
Total SLI4 SPOT										0.00	1,000,000,000	500,000,000
Total For SLI4										0.00	1,000,000,000	500,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.66356				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.60348				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.63603				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.87340				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.69349				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.69583				0.00	0	
Total SLRB3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interc
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.70188				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.64206				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.80355				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.74727				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.77367				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.72114				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	101.88105				0.00	60,000,000	40,000,000
Total SNT02 SPOT										0.00	60,000,000	40,000,000
Total For SNT02										0.00	60,000,000	40,000,000
SNT03 On 12/04/2023 Spot Bond			6.43000	117.81381	6.43000	117.79343				0.00	0	4,720,000,000
Total SNT03 SPOT										0.00	0	4,720,000,000
Total For SNT03										0.00	0	4,720,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.24410				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	96.06737				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.79396				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.32825				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.54566				0.00	0	
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.58771				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00: On 27/09/2023 Spot Bond					0.00000	100.02907				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00: On 15/03/2024 Spot Bond					0.00000	100.20962				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00: On 18/06/2022 Spot Bond					0.00000	100.27497				0.00	0	3,868,10
Total SPG006 SPOT										0.00	0	3,868,10
Total For SPG006										0.00	0	3,868,10
SPG00: On 18/06/2024 Spot Bond					0.00000	100.16662				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00: On 15/10/2022 Spot Bond					0.00000	100.33488				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00: On 15/10/2024 Spot Bond					0.00000	101.27320				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.01461				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS054U SPOT										0.00	0	
Total For SS054U										0.00	0	
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS055U SPOT										0.00	0	
Total For SS055U										0.00	0	
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS056U SPOT										0.00	0	
Total For SS056U										0.00	0	
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS057U SPOT										0.00	0	
Total For SS057U										0.00	0	
SS058L On 19/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS058U SPOT										0.00	0	
Total For SS058U										0.00	0	
SSA07 On 15/05/2023 Spot Bond					0.00000	101.40210				0.00	0	
Total SSA07 SPOT										0.00	0	
Total For SSA07										0.00	0	
SSN004 On 31/03/2021 Spot Bond			5.24500	100.75443	5.24500	100.74032				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			5.24500	100.75443	5.24500	100.74032			209,800,000,000.00	40,000,000	20,000,000	
Total SSN005 SPOT									209,800,000,000.00	40,000,000	20,000,000	
Total For SSN005									209,800,000,000.00	40,000,000	20,000,000	
SSN011 On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	134.73439			0.00	0		
Total SSN011 SPOT									0.00	0		
Total For SSN011									0.00	0		
SSN017 On 21/12/2026 Spot Bond			7.27500	118.81289	7.27500	118.78969			0.00	0		
Total SSN017 SPOT									0.00	0		
Total For SSN017									0.00	0		
SSN021 On 28/02/2031 Spot Bond			9.47000	84.45648	9.47000	84.43490			0.00	0		
Total SSN021 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 SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	96.72945				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	100.66604				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	100.48751				0.00	0	
Total SSN037 SPOT										0.00	0	
Total For SSN037										0.00	0	
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.63706				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	101.24622				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.98000	115.01181	5.98000	114.99329				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.50000	95.25993	5.50000	95.22931				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.24053				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.04084				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.45472				0.00	0	2,500,000,00
Total SSN047 SPOT										0.00	0	2,500,000,00
Total For SSN047										0.00	0	2,500,000,00
SSN05: On 08/12/2023 Spot Bond			3.18500	3.18500	3.18500	303.25114				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN051 On 26/10/2020 Spot Bond					0.00000	100.92163				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN052 On 26/10/2022 Spot Bond					0.00000	101.01740				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN054 On 03/11/2022 Spot Bond					0.00000	100.87804				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	99.94099				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	171.73166				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	138.14736				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	92.77455				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	93.06785				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.08000	5.08000	5.08000	172.18721				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN06: On 28/05/2023 Spot Bond					0.00000	100.49866				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN06: On 28/05/2023 Spot Bond					0.00000	100.48880				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN07: On 28/02/2022 Spot Bond					0.00000	100.46453				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.21735				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07: On 15/06/2023 Spot Bond					0.00000	100.21166				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	100.13225				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07: On 13/07/2023 Spot Bond					0.00000	101.27435				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07: On 31/07/2021 Spot Bond					0.00000	80.09000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	100.52568				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	100.25255				0.00	0	
Total SSN082 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 SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	100.87082				0.00	0	
Total SSN083 SPOT										0.00	0	
Total For SSN083										0.00	0	
SSN08: On 07/12/2033 Spot Bond			5.52500	5.52500	5.52500	193.32984				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	98.81352				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.86339				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	100.86047				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	100.38777				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	100.50361				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	100.36092				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.17500	88.41653	10.17500	88.39270				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	100.41970				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	100.16132				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.32000	102.75888	8.32000	102.73587				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	100.58041				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.92574	8.55000	103.90210				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	100.34329				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	100.48685				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	100.49339				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	100.99490				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	
TFS145 On 20/03/2022 Spot Bond					0.00000	99.79737				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	101.11666				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS148 On 12/10/2022 Spot Bond					0.00000	101.75955				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.83841				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151On 30/11/2020 Spot Bond					0.00000	100.44522				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS153 On 06/07/2021 Spot Bond					0.00000	99.96627				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	99.54104				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.21228				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.51854				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	100.56411				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.89700				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	98.38780				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	
TFS161On 27/05/2022 Spot Bond					0.00000	100.42689				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	99.94411				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	100.90174				0.00	0	
Total TFS163 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 TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	100.97353				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	100.59563				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			4.97500	109.24050	4.97500	109.22591				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	101.31251				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			5.13500	107.97171	5.13500	107.95683				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.66190				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.85011				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	100.61628				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.26630				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	101.35597				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	100.68144				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	101.04095				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.41876				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	102.07256				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.55217				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.55548				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	103.49845				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.57654				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.42800				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	100.53254				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	100.54349				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	100.59352				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH15B: On 21/11/2022 Spot Bond					0.00000	100.98833				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	101.08023				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.64460				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	101.23248				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	100.61852				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	102.42358				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	101.39380				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	100.84966				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.52716				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.54784				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.93067	8.49000	100.90787				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	100.55218				0.00	0	
Total TH16A4 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 TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	100.55328				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.57394				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	100.61308				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.60765				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	100.65980				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.84098				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	100.93303				0.00	0	
Total TH16D2 SPOT										0.00	0	
Total For TH16D2										0.00	0	
TL20/R: On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U: On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22: On 04/03/2021 Spot Bond					0.00000	100.36160				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23: On 05/09/2022 Spot Bond					0.00000	100.04665				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24: On 05/09/2022 Spot Bond			5.72000	106.62212	5.72000	106.60550				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			6.88000	109.82134	6.88000	109.80082				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	101.46588				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	101.92868				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			7.75000	109.83450	7.75000	109.81168				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	100.43803				0.00	0	
Total TL29 SPOT										0.00	0	
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	99.63720				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	100.27938				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	100.72037				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	67.84065	100.00000	67.69133				0.00	0	
Total TN21U SPOT										0.00	0	
Total For TN21U										0.00	0	
TN23 On 06/11/2023 Spot Bond			6.57000	116.01394	6.57000	115.99356				0.00	0	2,968,200,00
Total TN23 SPOT										0.00	0	2,968,200,00
Total For TN23										0.00	0	2,968,200,00
TN23/R On 06/11/2023 Spot Bond			100.00000	22.19828	100.00000	22.14941				0.00	0	
Total TN23/R2023 SPOT										0.00	0	
Total For TN23/R2023										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
TN25 On 19/08/2025 Spot Bond			8.75000	104.02133	8.75000	103.99712			725,396,000,000.00	82,902,400	12,548,709,20
Total TN25 SPOT									725,396,000,000.00	82,902,400	12,548,709,20
Total For TN25									725,396,000,000.00	82,902,400	12,548,709,20
TN25/R On 19/08/2025 Spot Bond			100.00000	12.16960	100.00000	12.14281			0.00	0	
Total TN25/R186 SPOT									0.00	0	
Total For TN25/R186									0.00	0	
TN27 On 14/11/2027 Spot Bond			9.19000	101.87643	9.19000	101.85157			560,319,814,000.00	60,970,600	4,450,278,20
Total TN27 SPOT									560,319,814,000.00	60,970,600	4,450,278,20
Total For TN27									560,319,814,000.00	60,970,600	4,450,278,20
TN27/R On 14/11/2027 Spot Bond			100.00000	12.39960	100.00000	12.37231			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			11.23500	95.42247	11.23500	95.39398			7,415,100,000,000.00	660,000,000	1,940,000,00
Total TN30 SPOT									7,415,100,000,000.00	660,000,000	1,940,000,00
Total For TN30									7,415,100,000,000.00	660,000,000	1,940,000,00
TN30/R On 09/10/2030 Spot Bond			8.00000	116.78749	8.00000	116.76247			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			12.99500	83.88567	12.99500	83.85682			0.00	0	2,900,000,00
Total TN40 SPOT									0.00	0	2,900,000,00
Total For TN40									0.00	0	2,900,000,00
TN40/R On 09/10/2040 Spot Bond			10.75000	99.77138	10.75000	99.74284			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TNF25U SPOT									0.00	0	
Total For TNF25U									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.35200	10.00000	109.32300			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0i On 30/11/2020 Spot Bond			5.99000	103.73111	5.99000	103.71424			0.00	0	
Total TPDA08 SPOT									0.00	0	
Total For TPDA08									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	100.26028			0.00	0	
Total TRA2B1 SPOT									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For TRA2B1										0.00	0	
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.27110				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	100.62130				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.33378				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	100.44573				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.44573				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.65153				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.66578				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			5.69000	110.00520	5.69000	109.98843				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.64513				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.65553				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B On 14/11/2022 Spot Bond					0.00000	100.86378				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.83696				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.81273				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23958				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.98000	111.54244	5.98000	114.48509				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.05180				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.17928				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.23958				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.02177	8.62000	103.99778				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.46622				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.46622				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRF02L: On 06/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRF02U SPOT										0.00	0	
Total For TRF02U										0.00	0	
TRQ11L: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01L On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02L On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03L On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04L On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05L On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06L On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07L On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08L On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U 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 TSG08U										0.00	0	
TSP23 On 08/10/2020 Spot Bond					0.00000	99.83949				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24 On 12/11/2020 Spot Bond					0.00000	99.12788				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24 On 04/03/2021 Spot Bond					0.00000	97.07633				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24 On 18/03/2021 Spot Bond					0.00000	96.89169				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24 On 08/04/2021 Spot Bond					0.00000	96.64721				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24 On 22/10/2020 Spot Bond					0.00000	99.64744				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24 On 22/04/2021 Spot Bond					0.00000	96.80706				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24 On 21/07/2021 Spot Bond					0.00000	96.20629				0.00	0	
Total TSP248 SPOT										0.00	0	
Total For TSP248										0.00	0	
TSP24 On 22/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSP249 SPOT										0.00	0	
Total For TSP249										0.00	0	
TSP25 On 06/09/2021 Spot Bond					0.00000	95.98717				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP25 On 16/09/2021 Spot Bond					0.00000	96.09424				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.00796				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.30354				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.32560				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.25775				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC34 On 08/10/2020 Spot Bond					0.00000	100.99411				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC34 On 16/10/2020 Spot Bond					0.00000	100.86400				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC34 On 23/10/2020 Spot Bond					0.00000	100.76433				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC34 On 28/10/2020 Spot Bond					0.00000	102.01912				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC34 On 06/11/2020 Spot Bond					0.00000	101.62160				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 Spot Bond					0.00000	101.62160				0.00	0	
Total TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	100.37129				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	100.24210				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TWC35 On 11/12/2020 Spot Bond					0.00000	100.19817				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.39000	102.61926	6.39000	102.60176				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.45000	108.44460	9.45000	108.41693				0.00	0	100,000,00
Total UG26 SPOT										0.00	0	100,000,00
Total For UG26										0.00	0	100,000,00
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U 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 VCJA9U										0.00	0	
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	
Total For VCPA2U										0.00	0	
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U 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 VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJA13L On 20/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA13U SPOT										0.00	0	
Total For VJA13U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VJB11U SPOT										0.00	0	
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VJB13L On 20/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB13U SPOT										0.00	0	
Total For VJB13U										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	99.46949				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	101.07094				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	101.02784				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	100.53949				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	100.56730				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	100.63494				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	100.66047				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPA13L On 20/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA13U SPOT										0.00	0	
Total For VPA13U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U 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 VPB05U										0.00	0	
VPB06I On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07I On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08I On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10I On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11I On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12I On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VPB13I On 20/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB13U SPOT										0.00	0	
Total For VPB13U										0.00	0	
VR862I On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865I On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR873I On 06/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR873U SPOT										0.00	0	
Total For VR873U										0.00	0	
VR874I On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VR874U SPOT										0.00	0	
Total For VR874U										0.00	0	
VR875L On 20/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR875U SPOT										0.00	0	
Total For VR875U										0.00	0	
VR877L On 19/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR877U SPOT										0.00	0	
Total For VR877U										0.00	0	
VR878L On 09/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR878U SPOT										0.00	0	
Total For VR878U										0.00	0	
VR879L On 10/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR879U SPOT										0.00	0	
Total For VR879U										0.00	0	
VRI875 On 28/10/2020 Spot Bond					0.00000	100.74380				0.00	0	
Total VRI875 SPOT										0.00	0	
Total For VRI875										0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	99.84892				0.00	0	
Total WHL01 SPOT										0.00	0	
Total For WHL01										0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL01U SPOT										0.00	0	
Total For WHL01U										0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	100.02351				0.00	110,000,000	110,000,000
Total WHL02 SPOT										0.00	110,000,000	110,000,000
Total For WHL02										0.00	110,000,000	110,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	99.53253				0.00	0	
Total WHL03 SPOT										0.00	0	
Total For WHL03										0.00	0	
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL03U SPOT										0.00	0	
Total For WHL03U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL04U SPOT										0.00	0	
Total For WHL04U										0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WHL07 On 26/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL07U SPOT										0.00	0	
Total For WHL07U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP5 On 28/05/2021 Spot Bond			4.50000	105.95473	4.50000	105.94192				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	65.26822	100.00000	65.12455				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										1.34e+017	888,541,267,953	347,600,391,16
Total for SPOT :										1.34e+017	888,541,267,953	347,600,391,16
Total Futures										1.34e+017	888,541,277,468	347,601,423,35
Total Options										0.00	0	232,37
Grand Total:										1.34e+017	888,541,277,468	347,601,655,77