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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/09/2020

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			12.13601	71.34614	12.14410	71.30577			0.00	0	35
ES33 On 04/02/2021 Bond Future			12.42753	72.06385	12.43523	72.02672			0.00	0	
ES33 On 06/05/2021 Bond Future			12.71756	69.06478	12.72590	69.02588			0.00	0	
ES33 On 05/08/2021 Bond Future			13.02610	69.81491	13.03461	69.77656			0.00	0	
Total ES33 Future									0.00	0	35
Total For ES33									0.00	0	35
ES42 On 05/11/2020 Bond Future			12.54664	70.48001	12.54960	70.46379			0.00	0	4,75
ES42 On 04/02/2021 Bond Future			12.81935	71.18932	12.82176	71.17659			0.00	0	
ES42 On 06/05/2021 Bond Future			13.10139	67.69773	13.10418	67.68353			0.00	0	
ES42 On 05/08/2021 Bond Future			13.39342	68.43337	13.39616	68.41994			0.00	0	
Total ES42 Future									0.00	0	4,75
Total For ES42									0.00	0	4,75
I2025 On 05/11/2020 Bond Future			143.38615	143.38615	143.33090	143.33090			22,368,239.40	156	4,05
I2025 On 04/02/2021 Bond Future			143.35505	143.35505	143.30645	143.30645			0.00	0	
I2025 On 06/05/2021 Bond Future			144.93244	144.93244	144.88065	144.88065			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
I2025	On	05/08/2021	Bond Future			145.00928	145.00928	144.95896	144.95896			0.00	0	
Total I2025 Future												22,368,239.40	156	4,04
Total For I2025												22,368,239.40	156	4,04
I2029	On	05/11/2020	Bond Future			99.50409	99.50409	99.50049	99.50049			0.00	0	4,93
I2029	On	04/02/2021	Bond Future			100.52962	100.52962	100.53102	100.53102			0.00	0	
I2029	On	06/05/2021	Bond Future			100.49583	100.49583	100.49547	100.49547			0.00	0	
I2029	On	05/08/2021	Bond Future			101.61075	101.61075	101.61172	101.61172			0.00	0	
Total I2029 Future												0.00	0	4,93
Total For I2029												0.00	0	4,93
I2033	On	05/11/2020	Bond Future			93.48610	93.48610	93.44554	93.44554			0.00	0	10,32
I2033	On	04/02/2021	Bond Future			94.44964	94.44964	94.41342	94.41342			0.00	0	
I2033	On	06/05/2021	Bond Future			94.27266	94.27266	94.23429	94.23429			0.00	0	
I2033	On	05/08/2021	Bond Future			95.31853	95.31853	95.28098	95.28098			0.00	0	
Total I2033 Future												0.00	0	10,32
Total For I2033												0.00	0	10,32
I2038	On	05/11/2020	Bond Future			104.99485	104.99485	104.80925	104.80925			0.00	0	11,13
I2038	On	04/02/2021	Bond Future			104.37942	104.37942	104.19710	104.19710			0.00	0	
I2038	On	06/05/2021	Bond Future			105.52809	105.52809	105.34201	105.34201			0.00	0	
I2038	On	05/08/2021	Bond Future			104.97655	104.97655	104.78978	104.78978			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			92.58545	92.58545	92.23470	92.23470			0.00	0	16,31
I2046	On	04/02/2021	Bond Future			93.53978	93.53978	93.19000	93.19000			0.00	0	
I2046	On	06/05/2021	Bond Future			92.77807	92.77807	92.42281	92.42281			0.00	0	
I2046	On	05/08/2021	Bond Future			93.80748	93.80748	93.44948	93.44948			0.00	0	
Total I2046 Future												0.00	0	16,31
Total For I2046												0.00	0	16,31
I2050	On	05/11/2020	Bond Future			94.41712	94.41712	94.54688	94.54688			0.00	0	13,96
I2050	On	04/02/2021	Bond Future			93.49957	93.49957	93.63528	93.63528			0.00	0	
I2050	On	06/05/2021	Bond Future			94.52838	94.52838	94.66415	94.66415			0.00	0	
I2050	On	05/08/2021	Bond Future			93.64877	93.64877	93.78721	93.78721			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			7.30814	119.56782	7.34070	119.39466		7.15	64,686,190.62	541	89,31
R186	On	04/02/2021	Bond Future			7.49090	115.49197	7.52419	115.32298		8.24	0.00	0	
R186	On	06/05/2021	Bond Future			7.67564	116.73570	7.71139	116.56272		7.55	0.00	0	
R186	On	05/08/2021	Bond Future			7.87975	112.72204	7.91741	112.54877		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												64,686,190.62	541	89,31
R186	On	05/11/2020	Bond Future	8.65	Call			6,711.72000	6.71172	6,881,900	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			12.68000	0.01268	9,700	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Call			6,760.35000	6.76035	6,930,650	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			12.07000	0.01207	9,210	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			6,663.09000	6.66309	6,833,140	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			13.32000	0.01332	10,210	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Put			4,624.67000	4.62467	4,456,140	6.79	0.00	0	
R186	On	05/11/2020	Bond Future	6.50	Call			46.71000	0.04671	51,340	6.79	0.00	0	8
R186	On	05/11/2020	Bond Future	7.50	Put			745.38000	0.74538	668,230	7.29	0.00	0	
R186	On	05/11/2020	Bond Future	7.50	Call			1,587.86000	1.58786	1,683,870	7.29	0.00	0	8
R186	On	05/11/2020	Bond Future	8.00	Put			174.66000	0.17466	147,930	7.73	0.00	0	
R186	On	05/11/2020	Bond Future	8.00	Call			3,611.41000	3.61141	3,757,840	7.73	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.00	Put			2,239.60000	2.23960	2,100,460	7.04	0.00	0	
R186	On	05/11/2020	Bond Future	7.00	Call			411.35000	0.41135	445,370	7.04	0.00	0	1,20
R186	On	05/11/2020	Bond Future	7.84	Put			287.48000	0.28748	248,180	7.58	0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			2,902.23000	2.90223	3,036,090	7.58	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.34	Put			52.28000	0.05228	42,290	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call			5,210.72000	5.21072	5,373,890	7.96	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call			9,651.84000	9.65184	9,824,870	7.96	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put			0.40000	0.00040	0,270	7.96	0.00	0	3,50
R186	On	04/02/2021	Bond Future	8.00	Call			3,682.04000	3.68204	3,787,980	8.49	0.00	0	
R186	On	04/02/2021	Bond Future	8.00	Put			1,300.81000	1.30081	1,237,760	8.49	0.00	0	15,17
R186	On	04/02/2021	Bond Future	8.16	Call			4,242.20000	4.24220	4,356,280	8.61	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put			1,074.38000	1.07438	1,019,470	8.61	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call			4,278.04000	4.27804	4,392,610	8.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put			1,061.29000	1.06129	1,006,870	8.62	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call			4,206.24000	4.20624	4,319,830	8.60	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put			1,087.37000	1.08737	1,031,970	8.60	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Call			13,698.05000	13.69805	13,866,400	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.77	Put			62.92000	0.06292	58,290	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Call			13,738.02000	13.73802	13,906,430	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.78	Put			61.86000	0.06186	57,290	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Call			13,658.08000	13.65808	13,826,360	8.12	0.00	0	
R186	On	06/05/2021	Bond Future	10.76	Put			64.00000	0.06400	59,300	8.12	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Call			4,927.49000	4.92749	5,040,730	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.63	Put			1,712.01000	1.71201	1,651,980	7.48	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Call			4,865.56000	4.86556	4,978,080	7.47	0.00	0	
R186	On	05/08/2021	Bond Future	8.61	Put			1,738.72000	1.73872	1,677,970	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	Opt Intere
R186	On	05/08/2021	Bond Future	8.62	Call			4,896.49000	4.89649	5,009,380	7.47	0.00	0	
R186	On	05/08/2021	Bond Future	8.62	Put			1,725.31000	1.72531	1,664,930	7.47	0.00	0	
Total R186 Option												0.00	0	28,23
Total For R186												64,686,190.62	541	117,55
R197	On	05/11/2020	Bond Future			313.50359	313.50359	313.84362	313.84362			0.00	0	2,90
R197	On	04/02/2021	Bond Future			308.87963	308.87963	309.23878	309.23878			0.00	0	
R197	On	06/05/2021	Bond Future			312.27870	312.27870	312.63622	312.63622			0.00	0	
R197	On	05/08/2021	Bond Future			307.73631	307.73631	308.10204	308.10204			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			212.16760	212.16760	212.07632	212.07632			0.00	0	7,81
R202	On	04/02/2021	Bond Future			210.18221	210.18221	210.10048	210.10048			0.00	0	
R202	On	06/05/2021	Bond Future			212.49499	212.49499	212.40840	212.40840			0.00	0	
R202	On	05/08/2021	Bond Future			210.59944	210.59944	210.51478	210.51478			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			4.58119	108.36388	4.58699	108.35078		1.81	9,102,565.92	84	34,45
R2023	On	04/02/2021	Bond Future			4.65612	109.45400	4.65998	109.44624		1.65	0.00	0	
R2023	On	06/05/2021	Bond Future			4.69927	106.72474	4.70483	106.71489		1.72	0.00	0	
R2023	On	05/08/2021	Bond Future			4.75672	107.88353	4.76226	107.87508		1.60	0.00	0	
Total R2023 Future												9,102,565.92	84	34,45
R2023	On	05/11/2020	Bond Future	7.47	Call			6,264.96000	6.26496	6,278,060	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			6,223.13000	6.22313	6,236,230	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			6,244.04000	6.24404	6,257,140	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			11.15000	0.01115	10,720	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call			3,320.35000	3.32035	3,327,690	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put			10.78000	0.01078	10,360	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call			3,282.50000	3.28250	3,289,810	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put			11.54000	0.01154	11,090	2.48	0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call			3,301.42000	3.30142	3,308,750	2.48	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Call			4,918.83000	4.91883	4,928,620	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.57	Put			1.47000	0.00147	1,410	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Call			4,935.41000	4.93541	4,945,200	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.58	Put			1.42000	0.00142	1,360	2.19	0.00	0	
R2023	On	06/05/2021	Bond Future	7.56	Call			4,902.25000	4.90225	4,912,030	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			1.52000	0.00152	1,450	2.19	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Call			1,166.52000	1.16652	1,171,420	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.31	Put			335.04000	0.33504	331,490	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Call			1,144.45000	1.14445	1,149,300	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.29	Put			343.18000	0.34318	339,580	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Call			1,155.47000	1.15547	1,160,350	1.69	0.00	0	
R2023	On	05/08/2021	Bond Future	5.30	Put			339.09000	0.33909	335,520	1.69	0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												9,102,565.92	84	34,45
R2030	On	05/11/2020	Bond Future			9.54322	92.86775	9.59133	92.59544		12.78	0.00	0	92,63
R2030	On	04/02/2021	Bond Future			9.76557	89.79806	9.81500	89.52764		14.69	0.00	0	
R2030	On	06/05/2021	Bond Future			9.99201	90.76561	10.04401	90.49056		13.55	0.00	0	
R2030	On	05/08/2021	Bond Future			10.24019	87.74603	10.29444	87.46928		12.74	0.00	0	
Total R2030 Future												0.00	0	92,63
R2030	On	05/11/2020	Bond Future	9.39	Call			1,015.87000	1.01587	1,106,100	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			2,162.57000	2.16257	1,980,490	12.68	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			1,038.54000	1.03854	1,130,290	12.69	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Call			1,559.28000	1.55928	1,682,610	12.88	0.00	0	
R2030	On	05/11/2020	Bond Future	9.60	Put			1,510.33000	1.51033	1,361,350	12.88	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.49	Call			1,256.60000	1.25660	1,362,380	12.77	0.00	0	
R2030	On	05/11/2020	Bond Future	9.49	Put			1,831.38000	1.83138	1,664,850	12.77	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.65	Call			1,709.24000	1.70924	1,840,590	12.93	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Call			2,926.62000	2.92662	3,108,560	13.40	0.00	0	
R2030	On	05/11/2020	Bond Future	9.99	Put			710.78000	0.71078	620,410	13.40	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	8.36	Put			7,353.13000	7.35313	7,085,250	11.98	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			34.38000	0.03438	38,810	11.98	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			4,488.86000	4.48886	4,243,120	12.14	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			2,197.67000	2.19767	2,014,070	12.67	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			2,424.33000	2.42433	2,588,090	13.20	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			923.15000	0.92315	814,600	13.20	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			8,971.84000	8.97184	8,700,900	11.98	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			10.51000	0.01051	11,880	11.98	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			4,541.10000	4.54110	4,294,570	12.13	0.00	0	
R2030	On	05/11/2020	Bond Future	9.65	Put			1,378.62000	1.37862	1,237,660	12.93	0.00	0	2,50
R2030	On	05/11/2020	Bond Future	9.61	Call			1,588.66000	1.58866	1,713,600	12.89	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			1,483.28000	1.48328	1,335,910	12.89	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			5,187.30000	5.18730	4,932,580	12.04	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			146.09000	0.14609	163,680	12.04	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			2,767.19000	2.76719	2,561,950	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	Opt Intere
R2030 On 05/11/2020 Bond Future	8.86	Call			231.53000	0.23153	258,100	12.14		0.00	0	14,16
R2030 On 05/11/2020 Bond Future	10.47	Call			5,040.27000	5.04027	5,271,910	14.17		0.00	0	
R2030 On 05/11/2020 Bond Future	10.47	Put			250.08000	0.25008	209,410	14.17		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	8.34	Put			7,475.40000	7.47540	7,207,170	11.98		0.00	0	
R2030 On 05/11/2020 Bond Future	8.34	Call			31.55000	0.03155	35,630	11.98		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	9.04	Put			3,596.31000	3.59631	3,367,570	12.32		0.00	0	
R2030 On 05/11/2020 Bond Future	8.85	Call			223.77000	0.22377	249,550	12.13		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	10.06	Call			3,212.85000	3.21285	3,403,770	13.51		0.00	0	
R2030 On 05/11/2020 Bond Future	10.06	Put			615.31000	0.61531	533,920	13.51		0.00	0	1,00
R2030 On 05/11/2020 Bond Future	8.53	Put			6,332.62000	6.33262	6,069,000	11.99		0.00	0	
R2030 On 05/11/2020 Bond Future	8.53	Call			68.94000	0.06894	77,630	11.99		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	9.03	Put			3,643.21000	3.64321	3,413,380	12.30		0.00	0	
R2030 On 05/11/2020 Bond Future	9.23	Call			695.63000	0.69563	762,700	12.54		0.00	0	3,00
R2030 On 05/11/2020 Bond Future	9.40	Put			2,127.84000	2.12784	1,947,280	12.69		0.00	0	
R2030 On 05/11/2020 Bond Future	9.38	Call			993.52000	0.99352	1,082,230	12.67		0.00	0	
R2030 On 05/11/2020 Bond Future	9.03	Call			398.40000	0.39840	440,880	12.30		0.00	0	15,4
R2030 On 05/11/2020 Bond Future	10.37	Call			4,576.16000	4.57616	4,799,740	14.01		0.00	0	
R2030 On 05/11/2020 Bond Future	10.37	Put			314.06000	0.31406	265,330	14.01		0.00	0	8,00
R2030 On 05/11/2020 Bond Future	9.04	Call			410.62000	0.41062	454,190	12.32		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Call			561.44000	0.56144	596,200	14.05		0.00	0	80
R2030 On 04/02/2021 Bond Future	8.86	Put			6,521.61000	6.52161	6,312,130	14.11		0.00	0	
R2030 On 04/02/2021 Bond Future	9.16	Put			5,270.99000	5.27099	5,081,540	14.29		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Call			1,618.24000	1.61824	1,699,920	14.30		0.00	0	
R2030 On 04/02/2021 Bond Future	8.37	Call			569.56000	0.56956	604,750	14.05		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	9.12	Put			5,427.65000	5.42765	5,235,400	14.26		0.00	0	
R2030 On 04/02/2021 Bond Future	9.12	Call			1,525.52000	1.52552	1,603,690	14.26		0.00	0	1,00
R2030 On 04/02/2021 Bond Future	8.36	Put			8,987.35000	8.98735	8,751,690	14.05		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Call			1,580.65000	1.58065	1,660,920	14.28		0.00	0	
R2030 On 04/02/2021 Bond Future	9.15	Put			5,309.82000	5.30982	5,119,670	14.28		0.00	0	
R2030 On 04/02/2021 Bond Future	8.86	Call			1,102.91000	1.10291	1,163,850	14.11		0.00	0	80
R2030 On 04/02/2021 Bond Future	10.20	Call			4,310.94000	4.31094	4,468,530	15.10		0.00	0	
R2030 On 04/02/2021 Bond Future	10.20	Put			2,240.67000	2.24067	2,127,840	15.10		0.00	0	1,80
R2030 On 04/02/2021 Bond Future	9.16	Call			1,599.38000	1.59938	1,680,350	14.29		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Put			5,117.30000	5.11730	4,930,700	14.32		0.00	0	
R2030 On 04/02/2021 Bond Future	9.20	Call			1,675.47000	1.67547	1,759,290	14.32		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.20	Put			9,857.60000	9.85760	9,615,530	14.05		0.00	0	
R2030 On 04/02/2021 Bond Future	8.20	Call			443.46000	0.44346	471,810	14.05		0.00	0	1,60
R2030 On 04/02/2021 Bond Future	8.37	Put			8,934.13000	8.93413	8,698,900	14.05		0.00	0	
R2030 On 04/02/2021 Bond Future	9.17	Put			5,232.34000	5.23234	5,043,600	14.30		0.00	0	
R2030 On 06/05/2021 Bond Future	9.92	Call			3,476.40000	3.47640	3,605,060	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	Op Interest
R2030	On	06/05/2021	Bond Future	9.92	Put		4,134.17000	4.13417	3,987,780	13.50	0.00	0	70
R2030	On	06/05/2021	Bond Future	11.71	Call		9,334.32000	9.33432	9,553,760	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Call		5,957.45000	5.95745	6,132,850	14.25	0.00	0	
R2030	On	06/05/2021	Bond Future	10.74	Put		2,381.00000	2.38100	2,281,350	14.25	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Call		9,297.92000	9.29792	9,516,960	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	10.04	Put		3,814.25000	3.81425	3,675,180	13.58	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Put		6,689.84000	6.68984	6,496,580	13.04	0.00	0	
R2030	On	06/05/2021	Bond Future	9.15	Call		1,802.41000	1.80241	1,884,200	13.04	0.00	0	
R2030	On	06/05/2021	Bond Future	7.97	Call		513.92000	0.51392	543,410	12.96	0.00	0	70
R2030	On	06/05/2021	Bond Future	10.04	Call		3,793.08000	3.79308	3,929,060	13.58	0.00	0	
R2030	On	06/05/2021	Bond Future	11.70	Put		1,093.17000	1.09317	1,037,160	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	11.71	Put		1,083.13000	1.08313	1,027,520	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Call		9,261.55000	9.26155	9,480,200	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	11.69	Put		1,103.28000	1.10328	1,046,880	14.58	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Call		1,926.70000	1.92670	2,012,570	13.07	0.00	0	
R2030	On	06/05/2021	Bond Future	9.22	Put		6,419.01000	6.41901	6,229,830	13.07	0.00	0	70
R2030	On	06/05/2021	Bond Future	7.97	Put		12,400.02000	12.40002	12,154,460	12.96	0.00	0	
R2030	On	05/08/2021	Bond Future	10.42	Put		3,810.98000	3.81098	3,680,760	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Call		4,474.39000	4.47439	4,621,450	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	10.43	Put		3,787.79000	3.78779	3,658,100	12.86	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Call		4,419.71000	4.41971	4,565,710	12.84	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Call		0.00000	0.00000	10,030,360	13.67	0.00	0	
R2030	On	05/08/2021	Bond Future	12.10	Put		0.00000	0.00000	1,159,480	13.67	695,688.00	600	60
R2030	On	05/08/2021	Bond Future	8.95	Put		0.00000	0.00000	8,415,830	12.06	0.00	0	
R2030	On	05/08/2021	Bond Future	10.41	Put		3,833.97000	3.83397	3,703,220	12.84	0.00	0	
R2030	On	05/08/2021	Bond Future	8.95	Call		0.00000	0.00000	1,485,910	12.06	891,546.00	600	60
R2030	On	05/08/2021	Bond Future	10.42	Call		4,447.17000	4.44717	4,593,700	12.85	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Put		0.00000	0.00000	6,444,420	12.20	0.00	0	
R2030	On	05/08/2021	Bond Future	9.45	Call		0.00000	0.00000	2,281,330	12.20	1,368,798.00	600	60
Total R2030 Option											2,956,032.00	1,800	125,30
Total For R2030											2,956,032.00	1,800	217,94
R2032	On	05/11/2020	Bond Future			10.52977	85.98948	10.56785	85.76682	15.77	5,933,274.12	69	120,85
R2032	On	04/02/2021	Bond Future			10.76852	86.85452	10.80747	86.63396	17.25	0.00	0	
R2032	On	06/05/2021	Bond Future			11.00937	83.64461	11.05031	83.42009	16.68	0.00	0	
R2032	On	05/08/2021	Bond Future			11.26513	84.55308	11.30768	84.32729	14.89	0.00	0	
Total R2032 Future											5,933,274.12	69	120,85
R2032	On	05/11/2020	Bond Future	9.76	Call		255.03000	0.25503	272,710	14.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		5,156.13000	5.15613	4,951,150	14.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		263.24000	0.26324	281,460	14.82	0.00	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
R2032 On 05/11/2020 Bond Future	9.61	Put			6,012.33000	6.01233	5,800,800	14.74	0.00	0	
R2032 On 05/11/2020 Bond Future	9.61	Call			158.81000	0.15881	169,940	14.74	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	10.99	Call			3,259.77000	3.25977	3,400,250	16.54	0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Put			7,038.45000	7.03845	6,821,970	14.70	0.00	0	
R2032 On 05/11/2020 Bond Future	9.44	Call			88.81000	0.08881	94,990	14.70	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	11.08	Call			3,634.60000	3.63460	3,783,950	16.72	0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Put			5,211.18000	5.21118	5,005,690	14.80	0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Put			9,154.58000	9.15458	8,933,550	14.70	0.00	0	
R2032 On 05/11/2020 Bond Future	9.11	Call			25.28000	0.02528	26,910	14.70	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	9.77	Put			5,101.34000	5.10134	4,896,900	14.82	0.00	0	
R2032 On 05/11/2020 Bond Future	9.75	Call			247.01000	0.24701	264,180	14.80	0.00	0	
R2032 On 05/11/2020 Bond Future	11.08	Put			716.68000	0.71668	643,370	16.72	0.00	0	1,00
R2032 On 05/11/2020 Bond Future	10.99	Put			844.44000	0.84444	762,260	16.54	0.00	0	3,00
R2032 On 05/11/2020 Bond Future	8.94	Put			10,291.74000	10.29174	10,069,810	14.70	0.00	0	
R2032 On 05/11/2020 Bond Future	8.94	Call			12.19000	0.01219	12,920	14.70	0.00	0	1,00
R2032 On 04/02/2021 Bond Future	9.63	Call			1,050.37000	1.05037	1,090,970	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	9.63	Put			8,085.76000	8.08576	7,905,800	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Call			1,025.66000	1.02566	1,065,440	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	9.61	Put			8,187.39000	8.18739	8,006,610	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Put			9,902.73000	9.90273	9,710,220	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	9.29	Call			686.62000	0.68662	714,670	16.38	0.00	0	80
R2032 On 04/02/2021 Bond Future	10.82	Call			3,589.98000	3.58998	3,692,770	17.31	0.00	0	
R2032 On 04/02/2021 Bond Future	10.82	Put			3,519.20000	3.51920	3,401,430	17.31	0.00	0	80
R2032 On 04/02/2021 Bond Future	9.62	Call			1,037.96000	1.03796	1,078,150	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	9.62	Put			8,136.49000	8.13649	7,956,120	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Put			12,891.85000	12.89185	12,686,100	16.38	0.00	0	
R2032 On 04/02/2021 Bond Future	8.79	Call			338.35000	0.33835	353,160	16.38	0.00	0	80
R2032 On 06/05/2021 Bond Future	12.12	Put			2,231.69000	2.23169	2,159,380	17.96	0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Call			7,745.85000	7.74585	7,897,320	17.96	0.00	0	
R2032 On 06/05/2021 Bond Future	12.10	Put			2,265.15000	2.26515	2,192,100	17.96	0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Put			1,576.89000	1.57689	1,520,320	17.96	0.00	0	70
R2032 On 06/05/2021 Bond Future	10.33	Put			6,613.93000	6.61393	6,465,480	16.15	0.00	0	
R2032 On 06/05/2021 Bond Future	10.33	Call			2,538.28000	2.53828	2,614,350	16.15	0.00	0	70
R2032 On 06/05/2021 Bond Future	12.11	Call			7,778.83000	7.77883	7,930,670	17.96	0.00	0	
R2032 On 06/05/2021 Bond Future	12.11	Put			2,248.37000	2.24837	2,175,690	17.96	0.00	0	
R2032 On 06/05/2021 Bond Future	12.12	Call			7,811.85000	7.81185	7,964,060	17.96	0.00	0	
R2032 On 06/05/2021 Bond Future	12.57	Call			9,348.35000	9.34835	9,516,300	17.96	0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Call			4,749.12000	4.74912	4,863,380	14.96	0.00	0	
R2032 On 05/08/2021 Bond Future	11.35	Put			4,525.39000	4.52539	4,413,860	14.96	0.00	0	
R2032 On 05/08/2021 Bond Future	11.36	Call			4,776.66000	4.77666	4,891,320	14.97	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2032	On	05/08/2021	Bond Future	11.36	Put			4,500.19000	4.50019	4,389,060	14.97	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Call			4,804.26000	4.80426	4,919,330	14.98	0.00	0	
R2032	On	05/08/2021	Bond Future	11.37	Put			4,475.10000	4.47510	4,364,380	14.98	0.00	0	
Total R2032 Option												0.00	0	15,87
Total For R2032												5,933,274.12	69	136,76
R2035	On	05/11/2020	Bond Future			11.29567	84.73228	11.28809	84.77866		18.04	0.00	0	103,7
R2035	On	04/02/2021	Bond Future			11.54922	85.58466	11.54058	85.63580		19.51	0.00	0	
R2035	On	06/05/2021	Bond Future			11.79628	82.03149	11.78754	82.08162		18.92	0.00	0	
R2035	On	05/08/2021	Bond Future			12.06195	82.92239	12.05261	82.97421		16.69	0.00	0	
Total R2035 Future												0.00	0	103,71
R2035	On	05/11/2020	Bond Future	10.33	Call			213.96000	0.21396	198,890	16.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			6,399.05000	6.39905	6,430,360	16.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			220.56000	0.22056	205,180	16.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			6,337.65000	6.33765	6,368,650	16.74	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			207.52000	0.20752	192,760	16.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			6,460.69000	6.46069	6,492,310	16.73	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call			966.61000	0.96661	946,660	18.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put			9,924.15000	9.92415	9,955,340	18.37	0.00	0	6
R2035	On	04/02/2021	Bond Future	11.14	Call			2,844.43000	2.84443	2,807,940	19.13	0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put			5,268.57000	5.26857	5,283,220	19.13	0.00	0	6
R2035	On	04/02/2021	Bond Future	10.05	Call			866.94000	0.86694	848,340	18.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put			10,448.41000	10.44841	10,480,950	18.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call			877.62000	0.87762	858,870	18.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Put			10,389.46000	10.38946	10,421,850	18.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call			856.37000	0.85637	837,910	18.37	0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put			10,507.55000	10.50755	10,540,230	18.37	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Call			4,142.29000	4.14229	4,107,280	18.74	0.00	0	
R2035	On	06/05/2021	Bond Future	11.55	Put			5,522.69000	5.52269	5,537,810	18.74	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	12.77	Call			8,134.47000	8.13447	8,089,350	20.39	0.00	0	
R2035	On	06/05/2021	Bond Future	12.77	Put			2,778.56000	2.77856	2,783,570	20.39	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	10.81	Put			8,266.55000	8.26655	8,290,490	18.00	0.00	0	
R2035	On	06/05/2021	Bond Future	10.81	Call			2,354.70000	2.35470	2,328,510	18.00	0.00	0	1,6
R2035	On	06/05/2021	Bond Future	11.32	Call			3,532.63000	3.53263	3,500,180	18.52	0.00	0	
R2035	On	06/05/2021	Bond Future	11.32	Put			6,283.25000	6.28325	6,300,930	18.52	0.00	0	7
R2035	On	06/05/2021	Bond Future	10.24	Put			11,111.12000	11.11112	11,141,680	17.94	0.00	0	
R2035	On	06/05/2021	Bond Future	10.24	Call			1,454.38000	1.45438	1,434,810	17.94	0.00	0	7
R2035	On	06/05/2021	Bond Future	12.37	Call			6,696.96000	6.69696	6,654,490	19.71	0.00	0	
R2035	On	06/05/2021	Bond Future	12.37	Put			3,455.25000	3.45525	3,462,910	19.71	0.00	0	
R2035	On	06/05/2021	Bond Future	12.35	Call			6,627.17000	6.62717	6,584,860	19.68	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 Intert
R2035	On	06/05/2021	Bond Future	12.35	Put		3.49351000	3.49351	3,501,330	19.68		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Call		5,524.01000	5.52401	5,484,420	19.20		0.00	0	
R2035	On	06/05/2021	Bond Future	12.02	Put		4,206.33000	4.20633	4,216,870	19.20		0.00	0	75
R2035	On	06/05/2021	Bond Future	12.36	Call		6,662.16000	6.66216	6,619,770	19.70		0.00	0	
R2035	On	06/05/2021	Bond Future	12.36	Put		3,474.45000	3.47445	3,482,190	19.70		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Call		0.95000	0.00095	0,920	15.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.31	Put		55,117.43000	55.11743	55,169,220	15.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Call		0.91000	0.00091	0,880	15.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.29	Put		55,350.68000	55.35068	55,402,470	15.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Call		0.93000	0.00093	0,900	15.82		0.00	0	
R2035	On	05/08/2021	Bond Future	5.30	Put		55,233.99000	55.23399	55,285,780	15.82		0.00	0	
Total R2035 Option												0.00	0	8,62
Total For R2035												0.00	0	112,34
R2037	On	05/11/2020	Bond Future			11.56815	80.08243	11.55542	80.15868	19.09		0.00	0	138,53
R2037	On	04/02/2021	Bond Future			11.81463	76.63388	11.80065	76.71493	21.85		0.00	0	
R2037	On	06/05/2021	Bond Future			12.06362	77.45989	12.04929	77.54037	20.10		0.00	0	
R2037	On	05/08/2021	Bond Future			12.33338	74.04561	12.31819	74.12805	18.80		0.00	0	
Total R2037 Future												0.00	0	138,53
R2037	On	05/11/2020	Bond Future	10.18	Call		59.73000	0.05973	52,890	17.70		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		9,024.00000	9.02400	9,093,410	17.70		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		61.86000	0.06186	54,830	17.70		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		8,955.42000	8.95542	9,024,640	17.70		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		57.66000	0.05766	51,000	17.70		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		9,092.73000	9.09273	9,162,320	17.70		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		7,507.02000	7.50702	7,551,460	20.76		0.00	0	;
R2037	On	04/02/2021	Bond Future	10.35	Call		960.64000	0.96064	934,970	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		10,551.50000	10.55150	10,608,280	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Call		895.01000	0.89501	870,540	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,114.99000	1.11499	1,086,640	20.64		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		10,880.04000	10.88004	10,801,140	23.68		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		844.00000	0.84400	846,150	23.68		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.85	Call		1,670.05000	1.67005	1,633,440	20.76		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		873.89000	0.87389	849,820	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		10,610.56000	10.61056	10,667,540	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		10,143.11000	10.14311	10,198,490	20.64		0.00	0	;
R2037	On	04/02/2021	Bond Future	9.65	Put		14,606.15000	14.60615	14,673,770	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		387.24000	0.38724	373,810	20.64		0.00	0	;
R2037	On	04/02/2021	Bond Future	10.28	Call		884.40000	0.88440	860,130	20.64		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Put		3,525.79000	3.52579	3,545,790	22.11		0.00	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	04/02/2021	Bond Future	11.97	Call		4,498.79000	4.49879	4,437,740	22.11	0.00	0	30
R2037	On	04/02/2021	Bond Future	11.90	Call		4,282.43000	4.28243	4,222,630	22.02	0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		3,709.29000	3.70929	3,730,540	22.02	0.00	0	24
R2037	On	04/02/2021	Bond Future	10.48	Put		9,408.22000	9.40822	9,460,920	20.64	0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		10,492.63000	10.49263	10,549,210	20.64	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Put		3,903.22000	3.90322	3,924,660	20.62	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Call		6,029.41000	6.02941	5,970,240	20.63	0.00	0	
R2037	On	06/05/2021	Bond Future	12.44	Put		3,881.81000	3.88181	3,903,120	20.63	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Call		5,964.72000	5.96472	5,905,820	20.60	0.00	0	
R2037	On	06/05/2021	Bond Future	12.42	Put		3,924.73000	3.92473	3,946,310	20.60	0.00	0	
R2037	On	06/05/2021	Bond Future	12.43	Call		5,997.04000	5.99704	5,938,000	20.62	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Call		5,009.63000	5.00963	4,958,090	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.27	Put		5,272.09000	5.27209	5,302,990	18.82	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Call		5,037.36000	5.03736	4,985,670	18.83	0.00	0	
R2037	On	05/08/2021	Bond Future	12.28	Put		5,245.24000	5.24524	5,275,990	18.83	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Call		4,982.23000	4.98223	4,930,830	18.81	0.00	0	
R2037	On	05/08/2021	Bond Future	12.26	Put		5,299.34000	5.29934	5,330,380	18.81	0.00	0	
Total R2037 Option											0.00	0	1,25
Total For R2037											0.00	0	139,82
R2040	On	05/11/2020	Bond Future			11.66626	82.19307	11.67385	82.14499	20.05	0.00	0	72,83
R2040	On	04/02/2021	Bond Future			11.90824	78.51549	11.91549	78.47108	22.70	0.00	0	
R2040	On	06/05/2021	Bond Future			12.15234	79.36186	12.16018	79.31539	20.83	0.00	0	
R2040	On	05/08/2021	Bond Future			12.41674	75.71795	12.42476	75.67206	19.29	0.00	0	
Total R2040 Future											0.00	0	72,83
R2040	On	05/11/2020	Bond Future	11.50	Call		1,582.92000	1.58292	1,576,460	19.66	0.00	0	
R2040	On	05/11/2020	Bond Future	11.50	Put		2,696.03000	2.69603	2,641,490	19.66	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	11.70	Call		2,193.01000	2.19301	2,190,430	19.97	0.00	0	
R2040	On	05/11/2020	Bond Future	11.70	Put		2,027.74000	2.02774	1,977,080	19.97	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	9.50	Put		15,946.70000	15.94670	15,898,370	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	9.50	Call		2.18000	0.00218	1,930	18.44	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.00	Put		11,875.95000	11.87595	11,826,390	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.00	Call		21.15000	0.02115	19,670	18.44	0.00	0	2,33
R2040	On	05/11/2020	Bond Future	11.00	Put		4,986.12000	4.98612	4,929,380	18.61	0.00	0	
R2040	On	05/11/2020	Bond Future	11.00	Call		527.12000	0.52712	518,460	18.61	0.00	0	2,33
R2040	On	05/11/2020	Bond Future	9.73	Put		14,035.14000	14.03514	13,986,460	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	9.73	Call		6.59000	0.00659	5,990	18.44	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.23	Put		10,116.06000	10.11606	10,065,220	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.23	Call		51.19000	0.05119	48,430	18.44	0.00	0	2,00
R2040	On	05/11/2020	Bond Future	10.31	Call		68.08000	0.06808	64,750	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	Opt Intert
R2040	On	05/11/2020	Bond Future	10.31	Put			9,523.28000	9.52328	9,471,870	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Call			70.50000	0.07050	67,090	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put			9,449.95000	9.44995	9,398,460	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call			65.74000	0.06574	62,480	18.44	0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put			9,596.79000	9.59679	9,545,450	18.44	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put			11,047.91000	11.04791	11,001,450	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Call			922.50000	0.92250	920,420	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put			11,174.33000	11.17433	11,127,840	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call			605.07000	0.60507	602,710	21.23	0.00	0	80
R2040	On	04/02/2021	Bond Future	11.74	Call			3,727.24000	3.72724	3,732,480	22.69	0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put			4,813.71000	4.81371	4,774,540	22.69	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.41	Call			933.75000	0.93375	931,680	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put			11,111.02000	11.11102	11,064,540	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call			945.10000	0.94510	943,050	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call			755.93000	0.75593	753,640	21.23	0.00	0	50
R2040	On	04/02/2021	Bond Future	11.57	Call			3,244.93000	3.24493	3,248,640	22.48	0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put			5,407.51000	5.40751	5,366,810	22.48	0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put			17,095.48000	17.09548	17,049,020	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call			293.19000	0.29319	291,140	21.23	0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put			13,374.05000	13.37405	13,327,280	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Put			17,731.84000	17.73184	17,685,470	21.23	0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call			258.46000	0.25846	256,500	21.23	0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put			12,214.32000	12.21432	12,167,620	21.23	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Put			4,420.14000	4.42014	4,389,070	21.39	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Call			5,982.93000	5.98293	5,998,160	21.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.42	Put			4,468.47000	4.46847	4,437,230	21.36	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Call			6,016.00000	6.01600	6,031,320	21.37	0.00	0	
R2040	On	06/05/2021	Bond Future	12.43	Put			4,444.24000	4.44424	4,413,090	21.37	0.00	0	
R2040	On	06/05/2021	Bond Future	12.44	Call			6,049.14000	6.04914	6,064,540	21.39	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Call			5,510.77000	5.51077	5,527,210	19.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.48	Put			5,195.95000	5.19595	5,166,500	19.27	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Call			5,540.21000	5.54021	5,556,730	19.28	0.00	0	
R2040	On	05/08/2021	Bond Future	12.49	Put			5,168.63000	5.16863	5,139,260	19.28	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Call			5,481.12000	5.48112	5,497,480	19.26	0.00	0	
R2040	On	05/08/2021	Bond Future	12.47	Put			5,223.13000	5.22313	5,193,600	19.26	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Put			0.00000	0.00000	10,681,430	18.29	0.00	0	
R2040	On	05/08/2021	Bond Future	11.05	Call			0.00000	0.00000	2,144,430	18.29	1,929,987.00	900	90
R2040	On	05/08/2021	Bond Future	11.55	Put			0.00000	0.00000	8,303,600	18.34	0.00	0	
R2040	On	05/08/2021	Bond Future	11.55	Call			0.00000	0.00000	3,062,620	18.34	2,756,358.00	900	90
R2040	On	05/08/2021	Bond Future	14.80	Call			0.00000	0.00000	13,185,080	20.66	0.00	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
R2040	On	05/08/2021	Bond Future	14.80	Put			0.00000	0.00000	1,342,560	20.66	1,208,304.00	900	90
Total R2040 Option												5,894,649.00	2,700	21,36
Total For R2040												5,894,649.00	2,700	94,15
R2044	On	05/11/2020	Bond Future			11.69265	79.02568	11.71544	78.88143		20.92	0.00	0	47,22
R2044	On	04/02/2021	Bond Future			11.92591	75.44139	11.94909	75.29961		23.68	0.00	0	
R2044	On	06/05/2021	Bond Future			12.16097	76.25463	12.18544	76.10988		21.70	0.00	0	
R2044	On	05/08/2021	Bond Future			12.41543	72.70211	12.44089	72.55685		20.10	0.00	0	
Total R2044 Future												0.00	0	47,22
R2044	On	05/11/2020	Bond Future	10.35	Call			67.17000	0.06717	67,210	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	10.35	Put			9,608.80000	9.60880	9,464,590	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call			69.58000	0.06958	69,650	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put			9,534.13000	9.53413	9,389,950	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	10.04	Call			20.52000	0.02052	20,220	19.25	0.00	0	5
R2044	On	05/11/2020	Bond Future	9.34	Put			17,961.24000	17.96124	17,816,950	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put			3,138.64000	3.13864	3,022,980	20.35	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.72	Put			14,644.90000	14.64490	14,500,480	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Put			9,683.66000	9.68366	9,539,420	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Call			562.59000	0.56259	573,790	19.56	0.00	0	
R2044	On	05/11/2020	Bond Future	11.06	Put			4,905.78000	4.90578	4,772,730	19.56	0.00	0	5
R2044	On	05/11/2020	Bond Future	10.04	Put			12,010.15000	12.01015	11,865,600	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call			0.04000	0.00004	0,030	19.25	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	10.02	Put			12,170.42000	12.17042	12,025,870	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call			0.68000	0.00068	0,640	19.25	0.00	0	5
R2044	On	05/11/2020	Bond Future	11.17	Call			740.03000	0.74003	755,510	19.78	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put			4,325.27000	4.32527	4,196,500	19.78	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	11.43	Call			1,297.54000	1.29754	1,326,130	20.35	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call			14.66000	0.01466	14,380	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call			1,174.98000	1.17498	1,200,760	20.24	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call			4.94000	0.00494	4,770	19.25	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.97	Put			12,573.73000	12.57373	12,429,200	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call			15.30000	0.01530	15,020	19.25	0.00	0	30
R2044	On	05/11/2020	Bond Future	8.87	Put			22,347.82000	22.34782	22,203,560	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call			64.83000	0.06483	64,840	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Put			3,346.42000	3.34642	3,227,950	20.24	0.00	0	30
R2044	On	05/11/2020	Bond Future	10.02	Call			18.89000	0.01889	18,590	19.25	0.00	0	1,8
R2044	On	05/11/2020	Bond Future	9.29	Put			18,412.67000	18.41267	18,268,390	19.25	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call			0.51000	0.00051	0,480	19.25	0.00	0	30
R2044	On	05/11/2020	Bond Future	9.96	Put			12,654.84000	12.65484	12,510,310	19.25	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Put			16,884.60000	16.88460	16,747,990	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 Intere
R2044 On 04/02/2021 Bond Future	9.66	Call			313.49000	0.31349	318,660	22.16		0.00	0	26
R2044 On 04/02/2021 Bond Future	10.04	Put			13,967.54000	13.96754	13,835,080	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.04	Call			549.92000	0.54992	559,240	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Call			829.58000	0.82958	843,720	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.35	Put			11,804.97000	11.80497	11,677,330	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Call			1,468.48000	1.46848	1,493,180	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.84	Put			8,805.84000	8.80584	8,688,760	22.16		0.00	0	26
R2044 On 04/02/2021 Bond Future	10.29	Call			768.54000	0.76854	781,640	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.29	Put			12,207.83000	12.20783	12,079,150	22.16		0.00	0	26
R2044 On 04/02/2021 Bond Future	10.36	Call			840.09000	0.84009	854,410	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.36	Put			11,738.57000	11.73857	11,611,110	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Call			850.70000	0.85070	865,200	22.16		0.00	0	
R2044 On 04/02/2021 Bond Future	10.37	Put			11,672.38000	11.67238	11,545,100	22.16		0.00	0	
R2044 On 06/05/2021 Bond Future	12.43	Put			4,429.86000	4.42986	4,357,510	21.90		0.00	0	
R2044 On 06/05/2021 Bond Future	12.44	Call			5,881.60000	5.88160	5,954,260	21.91		0.00	0	
R2044 On 06/05/2021 Bond Future	12.44	Put			4,404.51000	4.40451	4,332,420	21.91		0.00	0	
R2044 On 06/05/2021 Bond Future	12.45	Call			5,913.36000	5.91336	5,986,280	21.92		0.00	0	
R2044 On 06/05/2021 Bond Future	12.45	Put			4,379.30000	4.37930	4,307,470	21.92		0.00	0	
R2044 On 06/05/2021 Bond Future	12.43	Call			5,849.90000	5.84990	5,922,300	21.90		0.00	0	
R2044 On 05/08/2021 Bond Future	12.59	Call			5,786.34000	5.78634	5,859,690	20.19		0.00	0	
R2044 On 05/08/2021 Bond Future	12.59	Put			4,945.72000	4.94572	4,873,810	20.19		0.00	0	
R2044 On 05/08/2021 Bond Future	12.60	Call			5,816.23000	5.81623	5,889,810	20.20		0.00	0	
R2044 On 05/08/2021 Bond Future	12.60	Put			4,919.84000	4.91984	4,848,160	20.20		0.00	0	
R2044 On 05/08/2021 Bond Future	12.61	Call			5,846.16000	5.84616	5,919,990	20.21		0.00	0	
R2044 On 05/08/2021 Bond Future	12.61	Put			4,894.08000	4.89408	4,822,650	20.21		0.00	0	
Total R2044 Option										0.00	0	12,34
Total For R2044										0.00	0	59,56
R2048 On 05/11/2020 Bond Future			11.65664	77.88193	11.68451	77.70278		21.55		0.00	0	112,53
R2048 On 04/02/2021 Bond Future			11.88846	78.66544	11.91701	78.48835		22.94		0.00	0	
R2048 On 06/05/2021 Bond Future			12.11366	75.10087	12.14375	74.92042		22.22		0.00	0	
R2048 On 05/08/2021 Bond Future			12.35515	75.91655	12.38650	75.73520		19.32		0.00	0	
Total R2048 Future										0.00	0	112,53
R2048 On 05/11/2020 Bond Future	10.03	Call			21.28000	0.02128	21,390	19.77		0.00	0	
R2048 On 05/11/2020 Bond Future	10.03	Put			12,129.37000	12.12937	11,950,330	19.77		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Call			22.18000	0.02218	22,310	19.77		0.00	0	
R2048 On 05/11/2020 Bond Future	10.04	Put			12,047.06000	12.04706	11,868,040	19.77		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Call			20.40000	0.02040	20,510	19.77		0.00	0	
R2048 On 05/11/2020 Bond Future	10.02	Put			12,211.85000	12.21185	12,032,810	19.77		0.00	0	
R2048 On 05/11/2020 Bond Future	11.00	Put			5,149.14000	5.14914	4,986,800	19.97		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
R2048	On	05/11/2020	Bond Future	11.00	Call		519.10000	0.51910	535,910	19.97	0.00	0	95
R2048	On	05/11/2020	Bond Future	10.00	Put		12,377.31000	12.37731	12,198,240	19.77	0.00	0	
R2048	On	05/11/2020	Bond Future	10.00	Call		18.75000	0.01875	18,830	19.77	0.00	0	95
R2048	On	04/02/2021	Bond Future	10.75	Put		9,267.45000	9.26745	9,121,850	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.75	Call		1,360.56000	1.36056	1,392,050	21.39	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	11.50	Put		5,741.92000	5.74192	5,625,080	22.62	0.00	0	
R2048	On	04/02/2021	Bond Future	11.50	Call		3,077.84000	3.07784	3,138,090	22.62	0.00	0	2,55
R2048	On	04/02/2021	Bond Future	10.47	Call		977.31000	0.97731	1,000,540	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		11,005.23000	11.00523	10,851,370	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		989.48000	0.98948	1,012,980	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		10,940.01000	10.94001	10,786,420	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		965.25000	0.96525	988,210	21.39	0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		11,070.69000	11.07069	10,916,560	21.39	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Call		5,842.21000	5.84221	5,934,100	22.67	0.00	0	
R2048	On	06/05/2021	Bond Future	12.35	Put		4,626.66000	4.62666	4,538,100	22.67	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Call		5,875.03000	5.87503	5,967,230	22.69	0.00	0	
R2048	On	06/05/2021	Bond Future	12.36	Put		4,601.48000	4.60148	4,513,230	22.69	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Call		5,809.45000	5.80945	5,901,020	22.66	0.00	0	
R2048	On	06/05/2021	Bond Future	12.34	Put		4,651.99000	4.65199	4,563,110	22.66	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Call		5,817.55000	5.81755	5,910,550	19.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.52	Put		5,054.51000	5.05451	4,966,160	19.59	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Call		5,755.43000	5.75543	5,847,830	19.56	0.00	0	
R2048	On	05/08/2021	Bond Future	12.50	Put		5,105.76000	5.10576	5,016,810	19.56	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Call		5,786.47000	5.78647	5,879,170	19.57	0.00	0	
R2048	On	05/08/2021	Bond Future	12.51	Put		5,080.07000	5.08007	4,991,420	19.57	0.00	0	
Total R2048 Option											0.00	0	7,05
Total For R2048											0.00	0	119,61
R208	On	05/11/2020	Bond Future			3.45742	102.01252	3.51684	101.98941	0.18	0.00	0	7,55
Total R208 Future											0.00	0	7,52
R208	On	05/11/2020	Bond Future	4.78	Call		488.64000	0.48864	511,750	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		492.49000	0.49249	515,600	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	
R208	On	05/11/2020	Bond Future	4.77	Call		484.79000	0.48479	507,900	0.40	0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.40	0.00	0	
Total R208 Option											0.00	0	
Total For R208											0.00	0	7,52
R209	On	05/11/2020	Bond Future			11.10567	65.25439	11.11299	65.21550	19.74	1,305,087.80	20	27,71
R209	On	04/02/2021	Bond Future			11.32167	65.91078	11.32863	65.87483	21.96	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R209	On	06/05/2021			11.53813	63.48028	11.54561	63.44270		21.34	0.00	0	2,5
R209	On	05/08/2021			11.76561	64.16974	11.77320	64.13268		19.39	0.00	0	
Total R209 Future											1,305,087.80	20	30,2
R209	On	05/11/2020	10.01	Call			114.20000	0.11420	110,050	18.67	0.00	0	
R209	On	05/11/2020	10.01	Put			6,383.45000	6.38345	6,340,410	18.67	0.00	0	
R209	On	05/11/2020	10.02	Call			117.96000	0.11796	113,740	18.67	0.00	0	
R209	On	05/11/2020	10.02	Put			6,326.49000	6.32649	6,283,380	18.67	0.00	0	
R209	On	05/11/2020	10.00	Call			110.55000	0.11055	106,470	18.67	0.00	0	
R209	On	05/11/2020	10.00	Put			6,440.59000	6.44059	6,397,620	18.67	0.00	0	
R209	On	04/02/2021	10.11	Call			1,089.15000	1.08915	1,087,730	21.19	0.00	0	
R209	On	04/02/2021	10.11	Put			7,864.65000	7.86465	7,827,280	21.19	0.00	0	
R209	On	04/02/2021	10.12	Call			1,101.18000	1.10118	1,099,790	21.19	0.00	0	
R209	On	04/02/2021	10.12	Put			7,816.93000	7.81693	7,779,590	21.19	0.00	0	
R209	On	04/02/2021	10.10	Call			1,077.22000	1.07722	1,075,770	21.19	0.00	0	
R209	On	04/02/2021	10.10	Put			7,912.54000	7.91254	7,875,140	21.19	0.00	0	
R209	On	06/05/2021	10.25	Put			8,652.86000	8.65286	8,618,090	20.50	0.00	0	
R209	On	06/05/2021	10.25	Call			1,622.46000	1.62246	1,625,270	20.50	0.00	0	4,7
R209	On	06/05/2021	11.25	Call			3,482.43000	3.48243	3,490,890	21.12	0.00	0	
R209	On	06/05/2021	11.25	Put			4,993.08000	4.99308	4,963,960	21.12	0.00	0	6,0
R209	On	06/05/2021	12.25	Call			6,197.26000	6.19726	6,212,710	22.45	0.00	0	
R209	On	06/05/2021	12.25	Put			2,801.01000	2.80101	2,778,880	22.45	0.00	0	6,0
R209	On	06/05/2021	12.23	Call			6,135.99000	6.13599	6,151,310	22.41	0.00	0	
R209	On	06/05/2021	12.23	Put			2,832.39000	2.83239	2,810,130	22.41	0.00	0	
R209	On	06/05/2021	12.24	Call			6,166.70000	6.16670	6,182,080	22.43	0.00	0	
R209	On	06/05/2021	12.24	Put			2,816.74000	2.81674	2,794,540	22.43	0.00	0	
R209	On	06/05/2021	12.22	Call			6,105.33000	6.10533	6,120,570	22.39	0.00	0	
R209	On	06/05/2021	12.22	Put			2,848.13000	2.84813	2,825,790	22.39	0.00	0	
R209	On	05/08/2021	11.80	Call			4,645.92000	4.64592	4,658,610	19.44	0.00	0	
R209	On	05/08/2021	11.80	Put			4,515.31000	4.51531	4,490,940	19.44	0.00	0	
R209	On	05/08/2021	11.81	Call			4,671.10000	4.67110	4,683,860	19.45	0.00	0	
R209	On	05/08/2021	11.81	Put			4,491.86000	4.49186	4,467,560	19.45	0.00	0	
R209	On	05/08/2021	11.79	Call			4,620.78000	4.62078	4,633,410	19.43	0.00	0	
R209	On	05/08/2021	11.79	Put			4,538.86000	4.53886	4,514,430	19.43	0.00	0	
Total R209 Option											0.00	0	16,7
Total For R209											1,305,087.80	20	47,0
R210	On	05/11/2020			186.57425	186.57425	187.12226	187.12226			0.00	0	2,2
R210	On	04/02/2021			188.49718	188.49718	189.06029	189.06029			0.00	0	
R210	On	06/05/2021			187.85617	187.85617	188.42206	188.42206			0.00	0	
R210	On	05/08/2021			189.94036	189.94036	190.51511	190.51511			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R210 Future										0.00	0	2,23
Total For R210										0.00	0	2,23
R212 On 05/11/2020 Bond Future			169.54775	169.54775	169.55818	169.55818				0.00	0	6,96
R212 On 04/02/2021 Bond Future			168.99609	168.99609	169.01517	169.01517				0.00	0	
R212 On 06/05/2021 Bond Future			170.85580	170.85580	170.87202	170.87202				0.00	0	
R212 On 05/08/2021 Bond Future			170.41853	170.41853	170.43729	170.43729				0.00	0	
Total R212 Future										0.00	0	6,96
Total For R212										0.00	0	6,96
R213 On 05/11/2020 Bond Future			10.03492	82.13657	10.07286	81.92823		14.68		0.00	0	16,4
R213 On 04/02/2021 Bond Future			10.26168	82.96283	10.30046	82.75653		16.24		0.00	0	
R213 On 06/05/2021 Bond Future			10.48257	80.32670	10.52328	80.11662		15.68		0.00	0	
R213 On 05/08/2021 Bond Future			10.72106	81.19897	10.76333	80.98774		14.18		0.00	0	
Total R213 Future										0.00	0	16,41
R213 On 05/11/2020 Bond Future	9.60	Call			553.34000	0.55334	591,150	14.24		0.00	0	
R213 On 05/11/2020 Bond Future	9.60	Put			3,201.46000	3.20146	3,030,930	14.24		0.00	0	
R213 On 05/11/2020 Bond Future	9.61	Call			568.14000	0.56814	606,820	14.25		0.00	0	
R213 On 05/11/2020 Bond Future	9.61	Put			3,159.08000	3.15908	2,989,420	14.25		0.00	0	
R213 On 05/11/2020 Bond Future	9.59	Call			538.81000	0.53881	575,760	14.23		0.00	0	
R213 On 05/11/2020 Bond Future	9.59	Put			3,244.16000	3.24416	3,072,770	14.23		0.00	0	
R213 On 04/02/2021 Bond Future	9.40	Call			1,281.51000	1.28151	1,330,130	15.68		0.00	0	
R213 On 04/02/2021 Bond Future	9.40	Put			6,258.48000	6.25848	6,100,800	15.68		0.00	0	
R213 On 04/02/2021 Bond Future	9.41	Call			1,296.80000	1.29680	1,345,880	15.68		0.00	0	
R213 On 04/02/2021 Bond Future	9.41	Put			6,216.30000	6.21630	6,059,080	15.68		0.00	0	
R213 On 04/02/2021 Bond Future	9.39	Call			1,266.51000	1.26651	1,314,670	15.67		0.00	0	
R213 On 04/02/2021 Bond Future	9.39	Put			6,301.01000	6.30101	6,142,870	15.67		0.00	0	
R213 On 06/05/2021 Bond Future	11.91	Call			8,243.96000	8.24396	8,398,980	16.88		0.00	0	
R213 On 06/05/2021 Bond Future	11.91	Put			1,507.82000	1.50782	1,452,760	16.88		0.00	0	
R213 On 06/05/2021 Bond Future	11.89	Call			8,177.49000	8.17749	8,331,850	16.88		0.00	0	
R213 On 06/05/2021 Bond Future	11.89	Put			1,532.95000	1.53295	1,477,230	16.88		0.00	0	
R213 On 06/05/2021 Bond Future	11.90	Call			8,210.70000	8.21070	8,365,390	16.88		0.00	0	
R213 On 06/05/2021 Bond Future	11.90	Put			1,520.34000	1.52034	1,464,950	16.88		0.00	0	
R213 On 05/08/2021 Bond Future	10.85	Put			4,024.23000	4.02423	3,921,580	14.25		0.00	0	
R213 On 05/08/2021 Bond Future	10.86	Call			4,481.37000	4.48137	4,590,340	14.26		0.00	0	
R213 On 05/08/2021 Bond Future	10.86	Put			4,001.11000	4.00111	3,898,850	14.26		0.00	0	
R213 On 05/08/2021 Bond Future	10.84	Call			4,428.69000	4.42869	4,536,880	14.25		0.00	0	
R213 On 05/08/2021 Bond Future	10.84	Put			4,047.47000	4.04747	3,944,430	14.25		0.00	0	
R213 On 05/08/2021 Bond Future	10.85	Call			4,454.99000	4.45499	4,563,570	14.25		0.00	0	
Total R213 Option										0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For R213											0.00	0	16,41	
R214	On	05/11/2020			11.37047	62.95461	11.37270	62.94264		21.21		0.00	0	17,8
R214	On	04/02/2021			11.58643	63.58786	11.58814	63.57896		23.50		0.00	0	
R214	On	06/05/2021			11.79538	60.99535	11.79739	60.98518		22.89		0.00	0	
R214	On	05/08/2021			12.01831	61.65778	12.02024	61.64831		20.72		0.00	0	
Total R214 Future											0.00	0	17,81	
R214	On	05/11/2020	10.25	Call			117.34000	0.11734	111,200	20.03		0.00	0	
R214	On	05/11/2020	10.25	Put			6,651.88000	6.65188	6,633,770	20.03		0.00	0	
R214	On	05/11/2020	10.26	Call			121.21000	0.12121	114,940	20.03		0.00	0	
R214	On	05/11/2020	10.26	Put			6,592.76000	6.59276	6,574,520	20.03		0.00	0	
R214	On	05/11/2020	10.24	Call			113.65000	0.11365	107,640	20.03		0.00	0	
R214	On	05/11/2020	10.24	Put			6,711.28000	6.71128	6,693,300	20.03		0.00	0	
R214	On	04/02/2021	10.32	Call			1,086.45000	1.08645	1,078,370	22.66		0.00	0	
R214	On	04/02/2021	10.32	Put			8,314.25000	8.31425	8,297,270	22.66		0.00	0	
R214	On	04/02/2021	10.33	Call			1,098.53000	1.09853	1,090,420	22.66		0.00	0	
R214	On	04/02/2021	10.33	Put			8,264.06000	8.26406	8,247,050	22.66		0.00	0	
R214	On	04/02/2021	10.31	Call			1,074.47000	1.07447	1,066,420	22.66		0.00	0	
R214	On	04/02/2021	10.31	Put			8,364.62000	8.36462	8,347,670	22.66		0.00	0	
R214	On	06/05/2021	12.26	Call			5,592.95000	5.59295	5,589,530	23.59		0.00	0	
R214	On	06/05/2021	12.26	Put			3,326.07000	3.32607	3,312,480	23.59		0.00	0	
R214	On	06/05/2021	12.27	Call			5,622.50000	5.62250	5,619,100	23.61		0.00	0	
R214	On	06/05/2021	12.27	Put			3,308.18000	3.30818	3,294,610	23.61		0.00	0	
R214	On	06/05/2021	12.25	Call			5,563.44000	5.56344	5,560,000	23.57		0.00	0	
R214	On	06/05/2021	12.25	Put			3,344.07000	3.34407	3,330,460	23.57		0.00	0	
R214	On	05/08/2021	12.02	Call			4,701.14000	4.70114	4,698,690	20.74		0.00	0	
R214	On	05/08/2021	12.02	Put			4,702.32000	4.70232	4,690,400	20.74		0.00	0	
R214	On	05/08/2021	12.03	Call			4,726.08000	4.72608	4,723,650	20.75		0.00	0	
R214	On	05/08/2021	12.03	Put			4,678.24000	4.67824	4,666,340	20.75		0.00	0	
R214	On	05/08/2021	12.01	Call			4,676.03000	4.67603	4,673,570	20.73		0.00	0	
R214	On	05/08/2021	12.01	Put			4,726.29000	4.72629	4,714,360	20.73		0.00	0	
Total R214 Option											0.00	0		
Total For R214											0.00	0	17,81	
Total for Bond											112,246,038.86	5,370	1,206,91	
E170	On	01/08/2021			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			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 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 ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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			704.29800	704.29800	703.29500	703.29500				0.00	0	1,00
GOVI On 04/02/2021 GOVI			711.37900	711.37900	710.40100	710.40100				0.00	0	
GOVI On 06/05/2021 GOVI			719.02700	719.02700	718.02600	718.02600				0.00	0	
GOVI On 05/08/2021 GOVI			726.74800	726.74800	725.74600	725.74600				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			345,450.00000	34.54500	335,420,000			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			345,550.00000	34.55500	335,520,000			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			345,350.00000	34.53500	335,320,000			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			405,490.00000	40.54900	395,710,000			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			405,590.00000	40.55900	395,810,000			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			405,390.00000	40.53900	395,610,000			0.00	0	
GOVI On 06/05/2021 GOVI	678.67	Call			393,560.00000	39.35600	403,570,000			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			393,460.00000	39.34600	403,470,000			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			393,360.00000	39.33600	403,370,000			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			66,160.00000	6.61600	76,180,000			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			66,060.00000	6.60600	76,080,000			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			65,960.00000	6.59600	75,980,000			0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
GOVI	On	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			757.03700	757.03700	755.94700	755.94700			0.00	0	
AL37	On	04/02/2021	Index Future			764.64800	764.64800	763.58500	763.58500			0.00	0	
AL37	On	06/05/2021	Index Future			772.86900	772.86900	771.78100	771.78100			0.00	0	
AL37	On	05/08/2021	Index Future			781.16800	781.16800	780.07900	780.07900			0.00	0	
Total AL37 Future												0.00	0	
Total For AL37												0.00	0	
AL7T	On	05/11/2020	Index Future			810.72300	810.72300	808.57200	808.57200			0.00	0	
AL7T	On	04/02/2021	Index Future			818.87400	818.87400	816.74200	816.74200			0.00	0	
AL7T	On	06/05/2021	Index Future			827.67700	827.67700	825.50900	825.50900			0.00	0	
AL7T	On	05/08/2021	Index Future			836.56500	836.56500	834.38400	834.38400			0.00	0	
Total AL7T Future												0.00	0	
Total For AL7T												0.00	0	
ALBI	On	05/11/2020	Index Future			712.87000	712.87000	711.94700	711.94700			0.00	0	2
ALBI	On	04/02/2021	Index Future			720.03700	720.03700	719.14000	719.14000			0.00	0	
ALBI	On	06/05/2021	Index Future			727.77800	727.77800	726.85900	726.85900			0.00	0	
ALBI	On	05/08/2021	Index Future			735.59300	735.59300	734.67400	734.67400			0.00	0	
Total ALBI Future												0.00	0	22
Total For ALBI												0.00	0	22
IGOV	On	05/11/2020	Index Future			255.63000	255.63000	255.70200	255.70200			0.00	0	1,20
IGOV	On	04/02/2021	Index Future			258.26300	258.26300	258.34800	258.34800			0.00	0	
IGOV	On	06/05/2021	Index Future			261.10200	261.10200	261.18400	261.18400			0.00	0	
IGOV	On	05/08/2021	Index Future			263.96800	263.96800	264.05400	264.05400			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			3.34500	96.65500	3.35500	96.64500			0.00	0	
JIBAR f	On	18/11/2020	Jibar Future			3.35000	96.65000	3.36000	96.64000			0.00	0	
JIBAR f	On	15/12/2020	Jibar Future			3.28500	96.71500	3.30500	96.69500			0.00	0	30,0
JIBAR f	On	20/01/2021	Jibar Future			3.28000	96.72000	3.31000	96.69000			0.00	0	
JIBAR f	On	17/02/2021	Jibar Future			3.29000	96.71000	3.33000	96.67000			0.00	0	
JIBAR f	On	17/03/2021	Jibar Future			3.30000	96.70000	3.34000	96.66000			0.00	0	
JIBAR f	On	15/06/2021	Jibar Future			3.38500	96.61500	3.44500	96.55500			0.00	0	
JIBAR f	On	15/09/2021	Jibar Future			3.55000	96.45000	3.63500	96.36500			0.00	0	30,00
JIBAR f	On	15/12/2021	Jibar Future			3.72000	96.28000	3.78000	96.22000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
JIBAR F On 16/03/2022 Jibar Future			3.87500	96.12500	3.95500	96.04500				0.00	0	
JIBAR F On 15/06/2022 Jibar Future			4.15500	95.84500	4.22500	95.77500				0.00	0	
JIBAR F On 21/09/2022 Jibar Future			4.50000	95.50000	4.59500	95.40500				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			90.36000	90.36000	90.42000	90.42000				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 :										112,246,038.86	5,370	1,269,41
AA06 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AA06 SPOT										0.00	0	
Total For AA06										0.00	0	
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AA06/JIBAR SPOT										0.00	0	
Total For AA06/JIBAR										0.00	0	
AA07 On 15/04/2021 Spot Bond			5.35000	106.56105	5.35000	106.54568				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	109.16500	10.00000	109.13500				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	100.92346	11.81000	100.89147				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB024L On 05/05/2021 Spot Bond			100.00000	71.46495	100.00000	71.30764				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	56.03224	100.00000	55.90890				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	
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	
ABC12: On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				0.00	0	
Total ABC1234/R2022 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 ABC1234/R2022										0.00	0	
ABCPI: On 07/12/2023 Spot Bond			4.12500	295.41088	4.12500	295.25360				0.00	0	
Total ABCPI3 SPOT										0.00	0	
Total For ABCPI3										0.00	0	
ABF001 On 13/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF001 SPOT										0.00	0	
Total For ABF001										0.00	0	
ABF00: On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF00: On 30/06/2026 Spot Bond			9.65000	101.75302	9.65000	101.71903				0.00	0	
Total ABF004 SPOT										0.00	0	
Total For ABF004										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				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	
ABFN0: On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN21 SPOT										0.00	0	
Total For ABFN21										0.00	0	
ABFN2: On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	3,480,000,000	1,740,000,000
Total ABFN23 SPOT										0.00	3,480,000,000	1,740,000,000
Total For ABFN23										0.00	3,480,000,000	1,740,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	

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 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	
ABFN3: On 07/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN35 SPOT										0.00	0	
Total For ABFN35										0.00	0	
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	5,380,000,000	2,690,000,000
Total ABFN37 SPOT										0.00	5,380,000,000	2,690,000,000
Total For ABFN37										0.00	5,380,000,000	2,690,000,000
ABFN3: On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN44 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 ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN45 SPOT										0.00	0	
Total For ABFN45										0.00	0	
ABFN4: On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN46 SPOT										0.00	0	
Total For ABFN46										0.00	0	
ABFN4: On 24/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN47 SPOT										0.00	0	
Total For ABFN47										0.00	0	
ABFN4: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN48 SPOT										0.00	0	
Total For ABFN48										0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABJ01 SPOT										0.00	0	
Total For ABJ01										0.00	0	
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABK12 SPOT										0.00	0	
Total For ABK12										0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000				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	4.03000				0.00	0	
Total ABKI03 SPOT										0.00	0	
Total For ABKI03										0.00	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	57.23175	100.00000	57.08105				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	7.69000				0.00	0	
Total ABKI04 SPOT										0.00	0	
Total For ABKI04										0.00	0	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.41636	100.00000	14.37804				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	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 ABKS1 SPOT										0.00	0	
Total For ABKS1										0.00	0	
ABN05 On 18/04/2021 Spot Bond			3.41500	213.41104	3.41500	213.30146				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	3.21000				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	4.90000				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	5.15000				0.00	0	
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	6.19000				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	7.27500				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	4.85000				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	7.28500				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			4.24000	102.45888	4.24000	102.44714			5,257,600,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT									5,257,600,000,000.00	1,240,000,000	620,000,000	
Total For ABS11									5,257,600,000,000.00	1,240,000,000	620,000,000	
ABS13 On 14/05/2022 Spot Bond			5.58500	109.93529	5.58500	109.91883			0.00	0	0	
Total ABS13 SPOT									0.00	0	0	
Total For ABS13									0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			4.90500	104.09048	4.90500	104.07656			0.00	0	0	
Total ABS14 SPOT									0.00	0	0	
Total For ABS14									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 Intert
ABS15 On 11/11/2022 Spot Bond			5.01000	113.21494	5.01000	113.19972				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			6.84000	119.16570	6.84000	119.14393				0.00	0	
Total ABS16 SPOT										0.00	0	
Total For ABS16										0.00	0	
ABS17 On 11/11/2027 Spot Bond			8.05000	117.93181	8.05000	117.90651			24,150,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT									24,150,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17									24,150,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			5.43000	112.15812	5.43000	112.14152				0.00	0	570,000,000
Total ABS18 SPOT										0.00	0	570,000,000
Total For ABS18										0.00	0	570,000,000
ABS7 On 11/09/2026 Spot Bond			7.16000	108.32794	7.16000	108.30689				0.00	0	
Total ABS7 SPOT										0.00	0	
Total For ABS7										0.00	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.96064	100.00000	9.93835				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	2.45500				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			1.13000	168.35515	1.13000	168.27911				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			10.15000	10.15000	10.15000	10.15000				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	
ACL08E On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL09E On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL12E On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL12E On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL14Z On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL14E On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL18E On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL19C On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	800,000,000
Total AGL03 SPOT										0.00	1,000,000,000	800,000,000
Total For AGL03										0.00	1,000,000,000	800,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total AGT01 SPOT										0.00	0	1,000,000,000
Total For AGT01										0.00	0	1,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT02 SPOT										0.00	0	
Total For AGT02										0.00	0	
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT03 SPOT										0.00	0	
Total For AGT03										0.00	0	
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3A5 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 AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A: On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A1 SPOT										0.00	0	
Total For AHF5A1										0.00	0	
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A: On 21/08/2023 Spot Bond			5.88000	111.54243	5.88000	111.52487				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A 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	
AHL1B 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				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			6.38000	117.34551	6.38000	117.32537				0.00	0	
Total AIR02 SPOT										0.00	0	
Total For AIR02										0.00	0	
AIR04 On 29/05/2024 Spot Bond			5.88000	114.09987	5.88000	114.08191				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AIR05 On 29/05/2030 Spot Bond			11.88000	92.75936	11.88000	92.73028				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.33000	175.40727	5.33000	175.30823				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	
AIRT1L 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	0.00000				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF12 On 24/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF12 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 APF12										0.00	0	
APF13 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	20,800,000,000	10,400,000,000
Total APF13 SPOT										0.00	20,800,000,000	10,400,000,000
Total For APF13										0.00	20,800,000,000	10,400,000,000
APF14 On 22/09/2023 Spot Bond					0.00000	0.00000				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	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	215.78669	5.50000	215.66388				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.51500	193.69512	5.51500	193.58482				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN08L On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09L On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09L On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09L On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09L On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN099 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 ASN099										0.00	0	
ASN111 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN111 On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN113 On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN121 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN134 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN135 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN137 On 31/01/2022 Spot Bond			2.11000	166.22681	2.11000	166.14734				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN140 On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN144 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN145 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN146 On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN146 On 04/05/2021 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 ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN147 On 31/01/2022 Spot Bond			2.15500	166.12998	2.15500	166.05038				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	
ASN149 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN150 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN152 On 31/03/2028 Spot Bond			5.54000	167.17995	5.54000	167.08448				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN154 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN156 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN157 On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN159 On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN160 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN161 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN163 On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN16: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17: On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN172 SPOT										0.00	0	
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	66,666,6€
Total ASN181 SPOT										0.00	0	66,666,6€
Total For ASN181										0.00	0	66,666,6€
ASN19: On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.60000	94.07634	5.60000	94.02261				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN204 SPOT										0.00	0	
Total For ASN204										0.00	0	
ASN20: On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN209 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 ASN209										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	33,333,33
Total ASN264 SPOT										0.00	0	33,333,33
Total For ASN264										0.00	0	33,333,33
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN300 SPOT										0.00	0	
Total For ASN300										0.00	0	
ASN31 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	73,333,33
Total ASN310 SPOT										0.00	0	73,333,33
Total For ASN310										0.00	0	73,333,33
ASN31 On 20/01/2021 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 ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN315 On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	5.07500				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	5.70500				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN319 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN327 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN328 On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN333 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN335 On 31/01/2038 Spot Bond			5.71000	92.73740	5.71000	92.68417				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN337 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN341 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN342 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN344 SPOT										0.00	0	
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN346 SPOT										0.00	0	
Total For ASN346										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN35 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN36 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN36 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN38 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN38 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN38 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN388 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN388										0.00	0	
ASN39: On 20/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN39: On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN40: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN41: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN41: On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN42: On 29/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN42: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN444 SPOT										0.00	0	
Total For ASN444										0.00	0	
ASN44: On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN445 SPOT										0.00	0	
Total For ASN445										0.00	0	
ASN44: On 22/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN449 SPOT										0.00	0	
Total For ASN449										0.00	0	
ASN45: On 23/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN450 SPOT										0.00	0	
Total For ASN450										0.00	0	
ASN45: On 01/07/2023 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 ASN453 SPOT										0.00	0	
Total For ASN453										0.00	0	
ASN453 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN458 SPOT										0.00	0	
Total For ASN458										0.00	0	
ASN458 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN459 SPOT										0.00	0	
Total For ASN459										0.00	0	
ASN459 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN460 SPOT										0.00	0	
Total For ASN460										0.00	0	
ASN460 On 17/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN461 SPOT										0.00	0	
Total For ASN461										0.00	0	
ASN461 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN462 SPOT										0.00	0	
Total For ASN462										0.00	0	
ASN462 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN463 SPOT										0.00	0	
Total For ASN463										0.00	0	
ASN463 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN469 SPOT										0.00	0	
Total For ASN469										0.00	0	
ASN469 On 31/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN470 SPOT										0.00	0	
Total For ASN470										0.00	0	
ASN470 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN471 SPOT										0.00	0	
Total For ASN471										0.00	0	
ASN471 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN472 SPOT										0.00	0	
Total For ASN472										0.00	0	
ASN472 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN473 SPOT										0.00	0	
Total For ASN473										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN47: On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN474 SPOT										0.00	0	
Total For ASN474										0.00	0	
ASN47: On 11/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN476 SPOT										0.00	0	
Total For ASN476										0.00	0	
ASN47: On 17/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN479 SPOT										0.00	0	
Total For ASN479										0.00	0	
ASN48: On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	166,666,6€
Total ASN480 SPOT										0.00	0	166,666,6€
Total For ASN480										0.00	0	166,666,6€
ASN48: On 25/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN484 SPOT										0.00	0	
Total For ASN484										0.00	0	
ASN48: On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN485 SPOT										0.00	0	
Total For ASN485										0.00	0	
ASN48: On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN486 SPOT										0.00	0	
Total For ASN486										0.00	0	
ASN48: On 01/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN489 SPOT										0.00	0	
Total For ASN489										0.00	0	
ASN49: On 02/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN490 SPOT										0.00	0	
Total For ASN490										0.00	0	
ASN49: On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN492 SPOT										0.00	0	
Total For ASN492										0.00	0	
ASN49: On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN493 SPOT										0.00	0	
Total For ASN493										0.00	0	
ASN49: On 08/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN494 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 ASN494									0.00	0	
ASN49: On 10/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total ASN495 SPOT									0.00	0	
Total For ASN495									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total ASN497 SPOT									0.00	0	
Total For ASN497									0.00	0	
ASN49: On 15/09/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total ASN498 SPOT									0.00	0	
Total For ASN498									0.00	0	
ASN49: On 16/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total ASN499 SPOT									0.00	0	
Total For ASN499									0.00	0	
ASN50: On 18/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total ASN501 SPOT									0.00	0	
Total For ASN501									0.00	0	
ASN50: On 31/03/2021 Spot Bond					0.00000	0.00000			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	
Total ASN507 SPOT									0.00	0	
Total For ASN507									0.00	0	
ASN50: On 21/12/2026 Spot Bond			100.00000	9.65215	100.00000	9.60567			0.00	0	
Total ASN508 SPOT									0.00	0	
Total For ASN508									0.00	0	
ASN50: On 21/12/2026 Spot Bond			100.00000	8.77952	100.00000	8.73673			0.00	0	2,500,000.00
Total ASN509 SPOT									0.00	0	2,500,000.00
Total For ASN509									0.00	0	2,500,000.00
ASN51: On 21/12/2026 Spot Bond			100.00000	8.96124	100.00000	8.91757			0.00	0	1,500,000.00
Total ASN510 SPOT									0.00	0	1,500,000.00
Total For ASN510									0.00	0	1,500,000.00
ASN51: On 21/12/2026 Spot Bond			100.00000	8.96124	100.00000	8.91757			0.00	0	1,500,000.00
Total ASN511 SPOT									0.00	0	1,500,000.00
Total For ASN511									0.00	0	1,500,000.00
ASN51: On 30/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000.00	2,000,000,000	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ASN514 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000
Total For ASN514									10,000,000,000,000.00	2,000,000,000	2,000,000,000
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total BAW18 SPOT									0.00	0	
Total For BAW18									0.00	0	
BAW19 On 05/12/2020 Spot Bond			4.54000	103.95248	4.54000	103.93965			10,078,800,000,000.00	2,220,000,000	910,000,000
Total BAW19 SPOT									10,078,800,000,000.00	2,220,000,000	910,000,000
Total For BAW19									10,078,800,000,000.00	2,220,000,000	910,000,000
BAW21 On 24/03/2022 Spot Bond			5.44000	105.60683	5.44000	105.59117			0.00	0	
Total BAW21 SPOT									0.00	0	
Total For BAW21									0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.19423	9.30000	100.16907			0.00	0	
Total BAW21/R208 SPOT									0.00	0	
Total For BAW21/R208									0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000			0.00	0	1,000,000,000
Total BAW22 SPOT									0.00	0	1,000,000,000
Total For BAW22									0.00	0	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	0.00000			0.00	0	
Total BAW28 SPOT									0.00	0	
Total For BAW28									0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total BAW29 SPOT									0.00	0	
Total For BAW29									0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total BAW30 SPOT									0.00	0	
Total For BAW30									0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total BAW31 SPOT									0.00	0	
Total For BAW31									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	0.00000				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				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	8.08000				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA69 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	6,750,000,000	6,750,000,000
Total BAYA71 SPOT										0.00	6,750,000,000	6,750,000,000
Total For BAYA71										0.00	6,750,000,000	6,750,000,000
BAYA72 On 31/03/2026 Spot Bond			10.76000	10.76000	10.76000	10.76000			68,864,000,000,000.00	0.00	6,400,000,000	6,600,000,000
Total BAYA72 SPOT									68,864,000,000,000.00	0.00	6,400,000,000	6,600,000,000

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 BAYA72										8,864,000,000,000.00	6,400,000,000	6,600,000,000
BAYA72 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA79 SPOT										0.00	0	
Total For BAYA79										0.00	0	
BAYA79 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA80 SPOT										0.00	0	
Total For BAYA80										0.00	0	
BAYA80 On 30/06/2023 Spot Bond					0.00000	0.00000				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	12,000,000,000	9,000,000,000	
Total BAYA82 SPOT										10,000,000,000,000.00	12,000,000,000	9,000,000,000
Total For BAYA82										10,000,000,000,000.00	12,000,000,000	9,000,000,000
BAYA82 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total BAYA83 SPOT										10,000,000,000,000.00	10,000,000,000	10,000,000,000
Total For BAYA83										10,000,000,000,000.00	10,000,000,000	10,000,000,000
BAYB03 On 30/09/2020 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 BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB17 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	
BAYB17 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB17 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 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	0.00000				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYB20 On 30/06/2023 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	2,000,000,000
Total BAYB20 SPOT										0.00	2,000,000,000	2,000,000,000
Total For BAYB20										0.00	2,000,000,000	2,000,000,000
BAYD11 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	
BAYD21 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYD3I 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	
BAYD4I 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	
BAYD5I 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	
BAYD6I 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	
BC127 On 08/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BC127 SPOT										0.00	0	
Total For BC127										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	7.70500				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302L On 18/04/2028 Spot Bond			100.00000	11.95829	100.00000	11.93182				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX32 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 BDX32										0.00	0	
BDX33 On 08/03/2023 Spot Bond					0.00000	0.00000				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	109.65968	6.88000	109.63919				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			5.57500	99.95420	5.57500	99.96946				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			6.78000	108.27829	6.78000	108.25867				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	127,720,000	63,860,000
Total BGL12 SPOT										0.00	127,720,000	63,860,000
Total For BGL12										0.00	127,720,000	63,860,000
BGL13 On 20/08/2021 Spot Bond			5.88000	106.32893	5.88000	106.31218				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	371,680,000	350,840,000
Total BGL15 SPOT										0.00	371,680,000	350,840,000
Total For BGL15										0.00	371,680,000	350,840,000
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	4,800,000,000	2,400,000,000
Total BGT01 SPOT										0.00	4,800,000,000	2,400,000,000
Total For BGT01										0.00	4,800,000,000	2,400,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			5.62000	114.88457	5.62000	114.86727				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	1,730,000,00
Total BID15 SPOT										0.00	0	1,730,000,00
Total For BID15										0.00	0	1,730,000,00
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP02 SPOT										0.00	0	
Total For BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF19 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 BPPF19										0.00	0	
BPPF21 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF20 SPOT										0.00	0	
Total For BPPF20										0.00	0	
BPPF2 On 26/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total BPPF23 SPOT										0.00	0	
Total For BPPF23										0.00	0	
BPPF2: On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF24 SPOT										0.00	0	
Total For BPPF24										0.00	0	
BPPF2: On 03/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF25 SPOT										0.00	0	
Total For BPPF25										0.00	0	
BS2A11 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	
BS2A21 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	
BS2B11 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	
BS2C11 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	0.00000				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 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 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	
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	0.00000				0.00	0	
Total CBL24 SPOT										0.00	0	
Total For CBL24										0.00	0	
CBL26 On 06/05/2021 Spot Bond			4.48000	108.33988	4.48000	108.32684				0.00	0	
Total CBL26 SPOT										0.00	0	
Total For CBL26										0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	700,000,0€
Total CBL28 SPOT										0.00	0	700,000,0€
Total For CBL28										0.00	0	700,000,0€
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CBL29 SPOT										0.00	0	
Total For CBL29										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CCT01 On 23/06/2023 Spot Bond			7.20000	116.51251	7.20000	116.49000				0.00	0	
Total CCT01 SPOT										0.00	0	
Total For CCT01										0.00	0	
CCT02 On 12/06/2024 Spot Bond			8.72500	112.48640	8.72500	112.46016				0.00	0	60,000,00
Total CCT02 SPOT										0.00	0	60,000,00
Total For CCT02										0.00	0	60,000,00
CCT03 On 15/03/2025 Spot Bond			8.55000	110.01435	8.55000	109.98892				0.00	0	120,000,00
Total CCT03 SPOT										0.00	0	120,000,00
Total For CCT03										0.00	0	120,000,00
CCT04 On 17/07/2027 Spot Bond			9.50000	105.39675	9.50000	105.37018				0.00	0	56,000,00
Total CCT04 SPOT										0.00	0	56,000,00
Total For CCT04										0.00	0	56,000,00
CGR14 On 25/11/2020 Spot Bond			10.00000	109.38180	10.00000	109.35220				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	0.00000				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				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	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR42 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CGR48 On 30/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total CGR48U SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total For CGR48U									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
CGR49 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total CGR49U SPOT									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
Total For CGR49U									10,000,000,000,000.00	10,000,000,000	5,000,000,00	
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		

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	10.11000				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN193 On 29/08/2021 Spot Bond			3.14000	156.36412	3.14000	156.28500				0.00	0	
Total CLN193 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 CLN193										0.00	0	
CLN193 On 13/09/2021 Spot Bond			2.08000	2.08000	2.08000	2.08000				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN231 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	109.38200	10.00000	109.35200				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	109.38200	10.00000	109.35200				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	112.51634	4.77000	112.50169			6,773,400,000,000.00	1,420,000,000	710,000,000	
Total CLN315 SPOT									6,773,400,000,000.00	1,420,000,000	710,000,000	
Total For CLN315									6,773,400,000,000.00	1,420,000,000	710,000,000	
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN362 On 20/03/2024 Spot Bond			6.65000	112.24477	6.65000	112.22449				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN365 On 20/03/2024 Spot Bond			8.70700	112.97626	8.70700	112.94967				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN370 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			5.47500	102.34554	5.47500	102.33057				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	99.12835	10.98000	99.09909				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			6.50000	119.47681	6.50000	119.45570				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	1,880,000,000	940,000,000
Total CLN385 SPOT										0.00	1,880,000,000	940,000,000
Total For CLN385										0.00	1,880,000,000	940,000,000
CLN385 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39(On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN41(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN42(On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN42(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN431 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 CLN431										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN43: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN43: On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN44: On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN44: On 24/05/2021 Spot Bond			5.37500	107.75311	5.37500	107.73757				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN45: On 31/01/2022 Spot Bond			2.08000	166.29141	2.08000	166.21205				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.16000	125.48055	6.16000	125.40705				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN45: On 31/01/2025 Spot Bond			6.40000	124.27931	6.40000	124.20573				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN45: On 20/12/2021 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 Intert
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	
CLN457 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	153,000,00
Total CLN460 SPOT										0.00	0	153,000,00
Total For CLN460										0.00	0	153,000,00
CLN464 On 13/03/2022 Spot Bond			6.08000	105.93733	6.08000	105.91980				0.00	0	
Total CLN464 SPOT										0.00	0	
Total For CLN464										0.00	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	76,000,00
Total CLN465 SPOT										0.00	0	76,000,00
Total For CLN465										0.00	0	76,000,00
CLN466 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	151,000,00
Total CLN466 SPOT										0.00	0	151,000,00
Total For CLN466										0.00	0	151,000,00
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN468 SPOT										0.00	0	
Total For CLN468										0.00	0	
CLN469 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN469 SPOT										0.00	0	
Total For CLN469										0.00	0	
CLN472 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN472 SPOT										0.00	0	
Total For CLN472										0.00	0	
CLN475 On 29/11/2021 Spot Bond			100.00000	47.82523	100.00000	47.71995				0.00	0	
Total CLN475 SPOT										0.00	0	
Total For CLN475										0.00	0	
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			5.57500	107.75824	5.57500	107.74205				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.16000	105.59597	10.16000	105.56739				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			5.88000	107.19455	5.88000	107.17767				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN495 On 29/08/2022 Spot Bond					0.00000	0.00000				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
CLN496 On 04/09/2024 Spot Bond			6.28000	113.76692	6.28000	113.74749				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN497 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN497 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 CLN497										0.00	0	
CLN49: On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN50: On 10/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN50: On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN50: On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	189,000,00
Total CLN505 SPOT										0.00	0	189,000,00
Total For CLN505										0.00	0	189,000,00
CLN50: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN51: On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	
CLN51: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN51: On 15/09/2022 Spot Bond			9.96000	100.45750	9.96000	100.43053				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN51: On 30/10/2022 Spot Bond			10.01000	104.22328	10.01000	104.19547				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN51: On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN518 On 30/06/2022 Spot Bond			9.60000	102.43746	9.60000	102.41122				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN519 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN520 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN522 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN523 On 09/09/2022 Spot Bond			9.20000	100.57312	9.20000	100.54813				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN524 On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	400,400,00
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	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	
Total For CLN526										0.00	0	
CLN526 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN527 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN528 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN529 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN53 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN53 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN53 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN53 On 18/07/2025 Spot Bond			8.93000	8.93000	8.93000	8.93000				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN53 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN53 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN54 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN54 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN54 On 30/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN54 On 21/08/2026 Spot Bond			8.40000	108.52889	8.40000	108.50462				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN54 On 29/03/2025 Spot Bond			8.45000	106.03405	8.45000	106.00981				0.00	0	
Total CLN547 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 CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			8.54000	110.52778	8.54000	110.50268				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	
CLN553 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN554 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN555 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN556 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN557 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN558 On 17/01/2024 Spot Bond					0.00000	0.00000				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	100.00000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN560 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN561 On 12/11/2025 Spot Bond			10.19000	102.49222	10.19000	102.47330				0.00	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 CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN562 On 12/11/2025 Spot Bond			8.40000	109.81484	8.40000	109.79836				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN563 On 08/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total CLN565 SPOT										0.00	0	
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			8.63000	108.06191	8.63000	108.04526				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN574 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN575 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	90,000,00
Total CLN575 SPOT										0.00	0	90,000,00
Total For CLN575										0.00	0	90,000,00
CLN576 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN577 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN578 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN579 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN581 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN582 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	27,500,000,00
Total CLN582 SPOT										0.00	0	27,500,000,00
Total For CLN582										0.00	0	27,500,000,00
CLN583 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN584 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN585 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN586 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 CLN586										0.00	0	
CLN58: On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN58: On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	
CLN58: On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59: On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59: On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59: On 05/12/2026 Spot Bond			4.38000	130.62187	4.38000	130.55152				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59: On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59: On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59: On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59: On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59: On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN600 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN600 SPOT										0.00	0	
Total For CLN600										0.00	0	
CLN601 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN604 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN605 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN606 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN607 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN609 On 30/04/2023 Spot Bond			9.32000	103.93317	9.32000	103.90730				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
Total For CLN61										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN61(On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN612 On 07/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN614 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN615 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN616 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	680,000,000	340,000,00
Total CLN616 SPOT										0.00	680,000,000	340,000,00
Total For CLN616										0.00	680,000,000	340,000,00
CLN617 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN618 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN619 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN620 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN621 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN621 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 CLN621										0.00	0	
CLN62: On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	
CLN62: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62: On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62: On 25/01/2023 Spot Bond			6.07000	107.90565	6.07000	107.88811				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62: On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62: On 31/07/2034 Spot Bond			12.67000	79.49563	12.67000	79.46908				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62: On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63: On 19/08/2025 Spot Bond			9.10000	102.66525	9.10000	102.64042				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63: On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63: On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63: On 09/10/2034 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 CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN633 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN634 SPOT										0.00	0	
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN647 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN648 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN649 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN651 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN652 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN653 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN654 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	
CLN655 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	540,000,000	270,000,000
Total CLN655 SPOT										0.00	540,000,000	270,000,000
Total For CLN655										0.00	540,000,000	270,000,000
CLN656 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN657 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN658 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN658 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 CLN658										0.00	0	
CLN65 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN66 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN668 SPOT										0.00	0	
Total For CLN668										0.00	0	
CLN66 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN669 SPOT										0.00	0	
Total For CLN669										0.00	0	
CLN67 On 27/02/2023 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 CLN670 SPOT										0.00	0	
Total For CLN670										0.00	0	
CLN670 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN671 SPOT										0.00	0	
Total For CLN671										0.00	0	
CLN671 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	7,760,000,000	3,880,000,000
Total CLN672 SPOT										0.00	7,760,000,000	3,880,000,000
Total For CLN672										0.00	7,760,000,000	3,880,000,000
CLN672 On 31/01/2025 Spot Bond			4.90952	131.95985	4.90952	131.88693				0.00	0	
Total CLN673 SPOT										0.00	0	
Total For CLN673										0.00	0	
CLN673 On 31/01/2025 Spot Bond			4.90952	131.95985	4.90952	131.88693				0.00	0	
Total CLN674 SPOT										0.00	0	
Total For CLN674										0.00	0	
CLN674 On 18/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN675 SPOT										0.00	0	
Total For CLN675										0.00	0	
CLN675 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN676 SPOT										0.00	0	
Total For CLN676										0.00	0	
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN677 SPOT										0.00	0	
Total For CLN677										0.00	0	
CLN677 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN678 SPOT										0.00	0	
Total For CLN678										0.00	0	
CLN678 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN679 SPOT										0.00	0	
Total For CLN679										0.00	0	
CLN679 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN680 SPOT										0.00	0	
Total For CLN680										0.00	0	
CLN680 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN681 SPOT										0.00	0	
Total For CLN681										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN682 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN682 SPOT										0.00	0	
Total For CLN682										0.00	0	
CLN683 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN683 SPOT										0.00	0	
Total For CLN683										0.00	0	
CLN684 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN684 SPOT										0.00	0	
Total For CLN684										0.00	0	
CLN685 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN685 SPOT										0.00	0	
Total For CLN685										0.00	0	
CLN686 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN686 SPOT										0.00	0	
Total For CLN686										0.00	0	
CLN687 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN687 SPOT										0.00	0	
Total For CLN687										0.00	0	
CLN688 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN688 SPOT										0.00	0	
Total For CLN688										0.00	0	
CLN690 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN690 SPOT										0.00	0	
Total For CLN690										0.00	0	
CLN691 On 01/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN691 SPOT										0.00	0	
Total For CLN691										0.00	0	
CLN692 On 21/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN692 SPOT										0.00	0	
Total For CLN692										0.00	0	
CLN693 On 17/05/2025 Spot Bond					0.00000	0.00000				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	9.51000				0.00	0	
Total CLN694 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 CLN694										0.00	0	
CLN694 On 07/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN695 SPOT										0.00	0	
Total For CLN695										0.00	0	
CLN695 On 31/01/2024 Spot Bond			9.57000	9.57000	9.57000	9.57000				0.00	0	
Total CLN696 SPOT										0.00	0	
Total For CLN696										0.00	0	
CLN696 On 28/02/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
Total CLN697 SPOT										0.00	0	
Total For CLN697										0.00	0	
CLN697 On 31/08/2024 Spot Bond			11.45500	11.45500	11.45500	11.45500				0.00	0	
Total CLN698 SPOT										0.00	0	
Total For CLN698										0.00	0	
CLN698 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN699 SPOT										0.00	0	
Total For CLN699										0.00	0	
CLN699 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN700 SPOT										0.00	0	
Total For CLN700										0.00	0	
CLN700 On 11/11/2022 Spot Bond					0.00000	0.00000				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	10.86000				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	10.39000				0.00	0	
Total CLN703 SPOT										0.00	0	
Total For CLN703										0.00	0	
CLN703 On 12/02/2025 Spot Bond					0.00000	0.00000				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	11.10000				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	10.88000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN706 SPOT										0.00	0	
Total For CLN706										0.00	0	
CLN707 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN707 SPOT										0.00	0	
Total For CLN707										0.00	0	
CLN708 On 11/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN708 SPOT										0.00	0	
Total For CLN708										0.00	0	
CLN709 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN709 SPOT										0.00	0	
Total For CLN709										0.00	0	
CLN710 On 31/01/2025 Spot Bond			11.19500	11.19500	11.19500	11.19500				0.00	0	
Total CLN710 SPOT										0.00	0	
Total For CLN710										0.00	0	
CLN711 On 31/01/2024 Spot Bond			11.15500	11.15500	11.15500	11.15500				0.00	0	
Total CLN711 SPOT										0.00	0	
Total For CLN711										0.00	0	
CLN712 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN712 SPOT										0.00	0	
Total For CLN712										0.00	0	
CLN713 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN713 SPOT										0.00	0	
Total For CLN713										0.00	0	
CLN714 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN714 SPOT										0.00	0	
Total For CLN714										0.00	0	
CLN715 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN715 SPOT										0.00	0	
Total For CLN715										0.00	0	
CLN716 On 21/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN716 SPOT										0.00	0	
Total For CLN716										0.00	0	
CLN717 On 31/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	5,500,000,000	7,650,000,000	
Total CLN717 SPOT									50,000,000,000,000.00	5,500,000,000	7,650,000,000	
Total For CLN717									50,000,000,000,000.00	5,500,000,000	7,650,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN81 On 18/04/2028 Spot Bond			7.70500	106.04000	7.70500	106.01809				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			7.48000	115.20825	7.48000	115.18514				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	102.59087	5.79000	102.57503				0.00	0	
Total COJ07 SPOT										0.00	0	
Total For COJ07										0.00	0	
COJ08 On 22/06/2026 Spot Bond			9.55000	111.40960	9.55000	111.38121				0.00	0	
Total COJ08 SPOT										0.00	0	
Total For COJ08										0.00	0	
COJG0 On 09/06/2024 Spot Bond			6.06000	116.60928	6.06000	116.59026				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	105.40964	6.71500	105.39062				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			9.96000	101.22035	9.96000	101.19348			3,984,000,000,000.00		400,000,000	100,000.00
Total COT02 SPOT									3,984,000,000,000.00		400,000,000	100,000.00
Total For COT02									3,984,000,000,000.00		400,000,000	100,000.00
COT03 On 05/06/2028 Spot Bond			10.05000	99.94469	10.05000	99.91792				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	9.08000				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CS003 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CS003										0.00	0	
CSA05I 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	
CSD05I 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	0.00000				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	
DNG10 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DNG100 SPOT										0.00	0	
Total For DNG100										0.00	0	
DNG10 On 23/09/2021 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DNG102 SPOT										0.00	0	
Total For DNG102										0.00	0	
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	
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY03 On 21/11/2024 Spot Bond			8.80000	8.80000	8.80000	8.80000				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03 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	0.00000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY05 SPOT										0.00	0	
Total For DSY05										0.00	0	
DSY06 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	
DSY07 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	
DSY08 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
DSY09I On 10/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total DSY09U SPOT									0.00	0	
Total For DSY09U									0.00	0	
DV2021 On 18/06/2021 Spot Bond			5.83000	104.79503	5.83000	104.77857		5,830,000,000,000.00	1,000,000,000	500,000,000	
Total DV2021 SPOT								5,830,000,000,000.00	1,000,000,000	500,000,000	
Total For DV2021								5,830,000,000,000.00	1,000,000,000	500,000,000	
DV23 On 27/02/2023 Spot Bond			6.22000	109.28139	6.22000	109.26320		1,629,640,000,000.00	262,000,000	272,028,600	
Total DV23 SPOT								1,629,640,000,000.00	262,000,000	272,028,600	
Total For DV23								1,629,640,000,000.00	262,000,000	272,028,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	23.65598	100.00000	23.60390		0.00	0		
DV23/R On 27/02/2023 Spot Bond			100.00000	23.65598	100.00000	23.60390		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	113.11309	5.75000	113.09566		0.00	0		
Total DV24 SPOT								0.00	0		
Total For DV24								0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.16383	9.69000	101.13782		0.00	0		
DV24/R On 18/02/2024 Spot Bond			9.69000	101.16383	9.69000	101.13782		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	92.66013	11.73000	92.63142		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	101.21217	10.10000	101.18507		0.00	0		
DV29/R On 18/02/2029 Spot Bond			10.10000	101.21217	10.10000	101.18507		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	0.00000		0.00	0		
Total DVC031 SPOT								0.00	0		
Total For DVC031								0.00	0		
DVF20I On 23/10/2020 Spot Bond					0.00000	0.00000		0.00	0		
Total DVF20D SPOT								0.00	0		
Total For DVF20D								0.00	0		
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000		0.00	0		
Total DVF21 SPOT								0.00	0		
Total For DVF21								0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22 SPOT										0.00	0	
Total For DVF22										0.00	0	
DVF22f On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22c On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30l 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	0.00000				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2f On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB25 SPOT										0.00	0	
Total For DVFB25										0.00	0	
DVFB2i On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB26 SPOT										0.00	0	
Total For DVFB26										0.00	0	
DVFB2j On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB27 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 DVFB27										0.00	0	
DVFB2: On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB2: On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
DVFB3: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB30 SPOT										0.00	0	
Total For DVFB30										0.00	0	
DVFB3 On 21/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB31 SPOT										0.00	0	
Total For DVFB31										0.00	0	
E175 On 01/08/2021 Spot Bond			4.32500	109.67354	4.32500	109.66078				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			5.28500	106.63476	5.28500	106.61939				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			6.19000	112.01012	6.19000	111.99126				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.76000	96.07482	5.76000	96.01932				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	83.72773	5.60000	83.67993				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	129.63131	2.25000	129.56885				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			4.85000	130.39814	4.80000	130.75956				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	
EL29 On 19/11/2029 Spot Bond			4.82200	116.10355	4.82200	116.03963				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.87000	112.21547	4.87000	112.15357				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.42000	98.90361	5.42000	98.84752				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.57000	85.81555	5.57000	85.76661				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.63131	2.25000	129.56885				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	0.00000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
ELN006 On 09/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN006 SPOT										0.00	0	
Total For ELN006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ELN007 On 17/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN007 SPOT										0.00	0	
Total For ELN007										0.00	0	
ELN008 On 17/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN008 SPOT										0.00	0	
Total For ELN008										0.00	0	
ELN009 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN009 SPOT										0.00	0	
Total For ELN009										0.00	0	
ELN010 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN010 SPOT										0.00	0	
Total For ELN010										0.00	0	
EMM02 On 11/03/2021 Spot Bond			5.49000	102.88402	5.49000	102.86891				0.00	0	10,000,000.00
Total EMM02 SPOT										0.00	0	10,000,000.00
Total For EMM02										0.00	0	10,000,000.00
EMM03 On 04/05/2024 Spot Bond			9.12000	106.90076	9.12000	106.87486				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	11.58000				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	11.93000				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	9.20000				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	9.20000				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07P On 17/07/2032 Spot Bond			12.21500	12.21500	12.21500	12.21500				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	11.01000				0.00	0	
Total EMM08P 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 EMM08P										0.00	0	
EMM09 On 18/06/2032 Spot Bond			12.21500	12.21500	12.21500	12.21500				0.00	0	
Total EMM09P SPOT										0.00	0	
Total For EMM09P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX07 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX07 SPOT										0.00	0	
Total For ENX07										0.00	0	
ENX08 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX08 SPOT										0.00	0	
Total For ENX08										0.00	0	
ENX09 On 01/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX09 SPOT										0.00	0	
Total For ENX09										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 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 EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	800,000,000	200,000,000
Total EPF016 SPOT										0.00	800,000,000	200,000,000
Total For EPF016										0.00	800,000,000	200,000,000
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	
EPF021 On 02/09/2023 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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				0.00	0	
Total EPF15U SPOT										0.00	0	
Total For EPF15U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQT00L On 03/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00L On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00L On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT00L On 10/09/2023 Spot Bond					0.00000	0.00000				0.00	380,000,000	190,000,000
Total EQT005 SPOT										0.00	380,000,000	190,000,000
Total For EQT005										0.00	380,000,000	190,000,000
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U 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 EQT02U									0.00	0	
ERS3B On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERS3B6 SPOT									0.00	0	
Total For ERS3B6									0.00	0	
ERS3B On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERS3B7 SPOT									0.00	0	
Total For ERS3B7									0.00	0	
ERS3C On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERS3C6 SPOT									0.00	0	
Total For ERS3C6									0.00	0	
ERS3C On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERS3C7 SPOT									0.00	0	
Total For ERS3C7									0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200			0.00	0	
Total ERSA12/JIBAR SPOT									0.00	0	
Total For ERSA12/JIBAR									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERSA25 SPOT									0.00	0	
Total For ERSA25									0.00	0	
ERSA2: On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERSA26 SPOT									0.00	0	
Total For ERSA26									0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ERSA27 SPOT									0.00	0	
Total For ERSA27									0.00	0	
ERSA2: On 17/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total ERSA28 SPOT									0.00	0	
Total For ERSA28									0.00	0	
ES23 On 25/01/2023 Spot Bond			5.72000	111.00754	5.72000	110.99052		11,440,000,000.00	2,000,000	23,368,500	
Total ES23 SPOT								11,440,000,000.00	2,000,000	23,368,500	
Total For ES23								11,440,000,000.00	2,000,000	23,368,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.84647	10.00000	101.81947		0.00	0	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	97.91607	8.33000	97.89424		41,684,153,000,000.00	5,004,100,000	3,215,532,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total ES26 SPOT									11,684,153,000,000.00	5,004,100,000	3,215,532,80
Total For ES26									11,684,153,000,000.00	5,004,100,000	3,215,532,80
ES26/R On 02/04/2026 Spot Bond			7.85000	100.00000	7.85000	99.97896			0.00	0	
Total ES26/R186 SPOT									0.00	0	
Total For ES26/R186									0.00	0	
ES33 On 15/09/2033 Spot Bond			12.01500	71.05510	12.02000	71.00689			66,587,130,000,000.00	5,542,000,000	3,109,295,60
Total ES33 SPOT									66,587,130,000,000.00	5,542,000,000	3,109,295,60
Total For ES33									66,587,130,000,000.00	5,542,000,000	3,109,295,60
ES33/R On 15/09/2033 Spot Bond			7.50000	100.34637	7.50000	100.32596			0.00	0	
Total ES33/R209 SPOT									0.00	0	
Total For ES33/R209									0.00	0	
ES42 On 25/04/2042 Spot Bond			12.45500	74.29326	12.45500	74.26873			80,957,500,000,000.00	6,500,000,000	7,022,640,80
Total ES42 SPOT									80,957,500,000,000.00	6,500,000,000	7,022,640,80
Total For ES42									80,957,500,000,000.00	6,500,000,000	7,022,640,80
ES42/R On 25/04/2042 Spot Bond			8.50000	103.70608	8.50000	103.68249			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	0.00000			0.00	18,300,000,000	6,100,000,00
Total ESFR03 SPOT									0.00	18,300,000,000	6,100,000,00
Total For ESFR03									0.00	18,300,000,000	6,100,000,00
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total EXX04 SPOT									0.00	0	
Total For EXX04									0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total EXX05 SPOT									0.00	0	
Total For EXX05									0.00	0	
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total FBJ22Z SPOT									0.00	0	
Total For FBJ22Z									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FFA1U On 20/11/2026 Spot Bond			100.00000	12.58240	100.00000	12.55192				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	20.32255	100.00000	20.27331				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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FIF17U										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	5.61000				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	4,440,000,000	2,220,000,000

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 FRB17 SPOT										0.00	4,440,000,000	2,220,000,000
Total For FRB17										0.00	4,440,000,000	2,220,000,000
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	0.00000				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			6.55000	108.74808	6.55000	108.72893				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB22 SPOT										0.00	0	
Total For FRB22										0.00	0	
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,000
Total FRB24 SPOT										0.00	600,000,000	300,000,000
Total For FRB24										0.00	600,000,000	300,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total FRB25 SPOT										0.00	400,000,000	200,000,000
Total For FRB25										0.00	400,000,000	200,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total FRB26 SPOT										0.00	0	1,000,000,000
Total For FRB26										0.00	0	1,000,000,000
FRB27 On 03/06/2026 Spot Bond			8.90000	108.99120	8.90000	108.96528				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRBI22 On 31/01/2022 Spot Bond			1.13000	168.35515	1.13000	168.27911				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			2.70500	2.70500	2.70500	2.70500				0.00	0	
Total FRBI23 SPOT										0.00	0	
Total For FRBI23										0.00	0	
FRBI25 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	3.21000				0.00	0	
Total FRBI25 SPOT										0.00	0	
Total For FRBI25										0.00	0	
FRBI28 On 31/03/2028 Spot Bond			4.40000	180.29645	4.40000	180.19901				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	5.02000				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	5.15000				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.84000	78.16081	5.84000	78.11556				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.83000	79.23762	5.83000	79.19190				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ01 On 30/11/2020 Spot Bond			3.43000	3.43000	3.43000	3.43000				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ02 On 28/10/2024 Spot Bond			5.44000	5.44000	5.44000	5.44000				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ03 On 10/12/2024 Spot Bond			5.53000	5.53000	5.53000	5.53000				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 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 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	4.56000			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	0.00000			0.00	0	
Total FRC181 SPOT									0.00	0	
Total For FRC181									0.00	0	
FRC19: On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200			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		142,000,000,000.00	1,420,000,000	710,000,000	
Total FRC208 SPOT								12,000,000,000.00	1,420,000,000	710,000,000	
Total For FRC208								12,000,000,000.00	1,420,000,000	710,000,000	
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000			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	166.05472	2.19000	165.97499			0.00	0	
Total FRC221 SPOT									0.00	0	
Total For FRC221									0.00	0	
FRC23: On 31/01/2022 Spot Bond			3.05000	164.22036	3.05000	164.13772			0.00	0	
Total FRC233 SPOT									0.00	0	
Total For FRC233									0.00	0	
FRC23: On 20/12/2020 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 FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25: On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25: On 14/03/2022 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC25(On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC26(On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC261 SPOT										0.00	0	
Total For FRC261										0.00	0	
FRC26(On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27(On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	2,250,000,00
Total FRC271 SPOT										0.00	0	2,250,000,00
Total For FRC271										0.00	0	2,250,000,00
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27(On 02/05/2028 Spot Bond			9.80000	104.05796	9.80000	104.03091				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27(On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27(On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27(On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC280 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 FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29: On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC297 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC298 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC300 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC300 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC301 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC302 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC303 On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC304 SPOT										0.00	0	
Total For FRC304										0.00	0	
FRC304 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC305 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC306 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC31(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC31(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC31(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC31(On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC31(On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC31(On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC31(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC31(On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32(On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC321 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 FRC321										0.00	0	
FRC32: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32: On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32: On 02/04/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32: On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32: On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33: On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33: On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33: On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total FRC335 SPOT									0.00	0	
Total For FRC335									0.00	0	
FRC335 On 13/09/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC336 SPOT									0.00	0	
Total For FRC336									0.00	0	
FRC336 On 25/04/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC337 SPOT									0.00	0	
Total For FRC337									0.00	0	
FRC337 On 09/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC338 SPOT									0.00	0	
Total For FRC338									0.00	0	
FRC338 On 07/12/2023 Spot Bond					0.00000	0.00000			0.00	0	56,000,00
Total FRC339 SPOT									0.00	0	56,000,00
Total For FRC339									0.00	0	56,000,00
FRC339 On 20/02/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC340 SPOT									0.00	0	
Total For FRC340									0.00	0	
FRC340 On 20/12/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC341 SPOT									0.00	0	
Total For FRC341									0.00	0	
FRC341 On 17/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC342 SPOT									0.00	0	
Total For FRC342									0.00	0	
FRC342 On 21/12/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC343 SPOT									0.00	0	
Total For FRC343									0.00	0	
FRC343 On 15/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC344 SPOT									0.00	0	
Total For FRC344									0.00	0	
FRC344 On 03/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total FRC345 SPOT									0.00	0	
Total For FRC345									0.00	0	
FRC345 On 20/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,00	
Total FRC346 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,00	
Total For FRC346								10,000,000,000,000.00	5,000,000,000	5,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC66 On 31/01/2022 Spot Bond			2.83000	2.83000	2.83000	2.83000				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	2.77000				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	2.75000				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total FRD37U SPOT										0.00	0	
Total For FRD37U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.20000	88.40668	5.20000	88.35694				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.50000	95.31410	5.50000	95.25993				0.00	0	
Total FRI38 SPOT										0.00	0	
Total For FRI38										0.00	0	
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ022 SPOT										0.00	0	
Total For FRJ022										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ21 SPOT										0.00	0	
Total For FRJ21										0.00	0	
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,000
Total FRJ22 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ22										0.00	2,000,000,000	1,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ23 SPOT										0.00	0	
Total For FRJ23										0.00	0	
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	1,640,000,000	890,000,000

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 FRJ25 SPOT										0.00	1,640,000,000	890,000,000
Total For FRJ25										0.00	1,640,000,000	890,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	3,780,000,000
Total FRJ26 SPOT										0.00	0	3,780,000,000
Total For FRJ26										0.00	0	3,780,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ29 SPOT										0.00	0	
Total For FRJ29										0.00	0	
FRS01L 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	
FRS02L 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	
FRS10L On 15/01/2024 Spot Bond			5.01800	5.01800	5.01800	5.01800				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS10L On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	5.42000				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS10L On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS10L On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS10L On 31/01/2038 Spot Bond			5.56000	94.56908	5.56000	94.51518				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS10L On 07/12/2033 Spot Bond			5.45000	194.95267	5.45000	194.84197				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS11C On 31/01/2038 Spot Bond			5.70000	92.85815	5.70000	92.80486				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.48000	5.48000	5.48000	5.48000				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			4.11000	136.30421	4.11000	136.23177				0.00	0	
Total FRS114 SPOT										0.00	0	
Total For FRS114										0.00	0	
FRS115 On 31/01/2038 Spot Bond			3.70500	121.27228	3.70500	121.20912				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS119 On 31/01/2038 Spot Bond			5.55000	94.69276	5.55000	94.63881				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.60000	192.06572	5.60000	191.95590				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS121 On 07/12/2033 Spot Bond			5.65000	191.11508	5.65000	191.00557				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS122 On 31/01/2025 Spot Bond			3.64000	173.25157	3.64000	173.16168				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS123 On 07/12/2033 Spot Bond			5.68000	190.54750	5.68000	190.43815				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS124 On 31/01/2038 Spot Bond			5.70000	92.85815	5.70000	92.80486				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS126 On 31/03/2028 Spot Bond			5.35000	169.28850	5.35000	169.19268				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS127 On 31/01/2038 Spot Bond			6.45000	84.31268	6.45000	84.26264				0.00	0	
Total FRS127 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 Inter
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.24000	170.52308	5.24000	170.42706				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.30000	169.84841	5.30000	169.75251				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			6.19000	181.20945	6.19000	181.10301				0.00	0	
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.38000	85.06804	6.38000	85.01771				0.00	0	
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	5.70000				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.68000	93.10024	5.68000	93.04687				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	171.99539	5.11000	171.89916				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.96000	185.34900	5.96000	185.24127				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.24000	170.52308	5.24000	170.42706				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.24000	170.52308	5.24000	170.42706				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.53000	167.29017	5.53000	167.19467				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			4.41000	134.65510	4.41000	134.58247				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS147 On 31/01/2022 Spot Bond			1.89000	166.70132	1.89000	166.62262				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS148 On 31/03/2028 Spot Bond			5.59000	166.63005	5.59000	166.53468				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	
FRS150 On 31/03/2028 Spot Bond			5.63000	166.19162	5.63000	166.09633				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS151 On 31/01/2025 Spot Bond			4.38000	134.81898	4.38000	134.74636				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS152 On 31/03/2028 Spot Bond			5.10500	172.05231	5.10500	171.95605				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS153 On 31/03/2028 Spot Bond			5.64000	5.64000	5.64000	5.64000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS154 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS155 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS156 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	
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS161 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS169 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS16U 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	
FRS170 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS171 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS172 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS173 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS174 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS176 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	
FRS177 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS180 On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS182 On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS182 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 FRS182										0.00	0	
FRS18: On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18: On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19: On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19: On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19: On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20: On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20: On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20: On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20: On 15/03/2021 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 FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS205 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS206 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS207 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS208 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS209 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS211 SPOT										0.00	0	
Total For FRS211										0.00	0	
FRS211 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS213 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS214 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS217 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	
FRS218 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS219 SPOT										0.00	0	
Total For FRS219										0.00	0	
FRS219 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS220 SPOT										0.00	0	
Total For FRS220										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS22 On 26/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS221 SPOT										0.00	0	
Total For FRS221										0.00	0	
FRS22 On 06/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS222 SPOT										0.00	0	
Total For FRS222										0.00	0	
FRS22 On 14/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS223 SPOT										0.00	0	
Total For FRS223										0.00	0	
FRS22 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS224 SPOT										0.00	0	
Total For FRS224										0.00	0	
FRS22 On 21/12/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS225 SPOT										0.00	0	
Total For FRS225										0.00	0	
FRS22 On 28/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS226 SPOT										0.00	0	
Total For FRS226										0.00	0	
FRS22 On 31/07/2022 Spot Bond					0.00000	0.00000				0.00	0	680,000,00
Total FRS227 SPOT										0.00	0	680,000,00
Total For FRS227										0.00	0	680,000,00
FRS22 On 07/08/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total FRS228 SPOT										0.00	0	
Total For FRS228										0.00	0	
FRS22 On 03/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS229 SPOT										0.00	0	
Total For FRS229										0.00	0	
FRS23 On 14/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS230 SPOT										0.00	0	
Total For FRS230										0.00	0	
FRS23 On 18/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS231 SPOT										0.00	0	
Total For FRS231										0.00	0	
FRS23 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS232 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 FRS232										0.00	0	
FRS23: On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS233 SPOT										0.00	0	
Total For FRS233										0.00	0	
FRS23: On 28/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS234 SPOT										0.00	0	
Total For FRS234										0.00	0	
FRS23: On 31/03/2032 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS235 SPOT										0.00	0	
Total For FRS235										0.00	0	
FRS23: On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS236 SPOT										0.00	0	
Total For FRS236										0.00	0	
FRS23: On 22/09/2023 Spot Bond					0.00000	0.00000				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	2.76500				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			2.50500	309.49371	2.50500	309.34239			4,058,100,000,000.00	1,620,000,000	405,000,000	
Total FRS37 SPOT									4,058,100,000,000.00	1,620,000,000	405,000,000	
Total For FRS37									4,058,100,000,000.00	1,620,000,000	405,000,000	
FRS43 On 07/12/2023 Spot Bond			2.50500	2.50500	2.50500	2.50500			0.00	0	0	
Total FRS43 SPOT									0.00	0	0	
Total For FRS43									0.00	0	0	
FRS46 On 31/01/2022 Spot Bond			1.13000	168.35515	1.13000	168.27911			0.00	0	0	
Total FRS46 SPOT									0.00	0	0	
Total For FRS46									0.00	0	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0	
Total FRS49 SPOT									0.00	0	0	
Total For FRS49									0.00	0	0	
FRS51 On 31/01/2022 Spot Bond			1.38000	167.80862	1.38000	167.73170			0.00	0	0	
Total FRS51 SPOT									0.00	0	0	
Total For FRS51									0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000			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 FRS62 SPOT									0.00	0	
Total For FRS62									0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.40000	87.73679	5.40000	87.68716			0.00	0	
Total FRS64 SPOT									0.00	0	
Total For FRS64									0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.97000	64.73789	4.97000	64.72921			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	3.53000			0.00	0	
Total FRS85 SPOT									0.00	0	
Total For FRS85									0.00	0	
FRS87 On 31/01/2025 Spot Bond			3.81000	3.81000	3.81000	3.81000			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	3.56500			0.00	0	
Total FRS90 SPOT									0.00	0	
Total For FRS90									0.00	0	
FRX20 On 01/10/2020 Spot Bond			4.08000	99.98883	4.08000	100.00000			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	4.95000			0.00	0	
Total FRX23 SPOT									0.00	0	
Total For FRX23									0.00	0	
FRX24 On 10/12/2024 Spot Bond			6.29500	119.50990	6.29500	119.48966			0.00	0	
Total FRX24 SPOT									0.00	0	
Total For FRX24									0.00	0	
FRX25 On 26/07/2025 Spot Bond			6.50000	115.03812	6.50000	115.01813			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	111.42882	7.13000	111.40737		7,130,000,000,000.00	1,000,000,000	500,000,00	
Total FRX26 SPOT								7,130,000,000,000.00	1,000,000,000	500,000,00	
Total For FRX26								7,130,000,000,000.00	1,000,000,000	500,000,00	
FRX27 On 07/03/2027 Spot Bond			7.25000	115.59359	7.25000	115.57085		0.00	0	770,000,00	
Total FRX27 SPOT								0.00	0	770,000,00	
Total For FRX27								0.00	0	770,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX28 On 26/07/2028 Spot Bond			7.71000	115.79991	7.71000	115.77610				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	107.02181	8.89000	106.99651				0.00	0	1,760,000,00
Total FRX30 SPOT										0.00	0	1,760,000,00
Total For FRX30										0.00	0	1,760,000,00
FRX31 On 21/02/2031 Spot Bond			9.49000	101.13007	9.49000	101.10459			104,010,400,000,000.00		10,960,000,000	10,480,000,00
Total FRX31 SPOT									14,010,400,000,000.00		10,960,000,000	10,480,000,00
Total For FRX31									14,010,400,000,000.00		10,960,000,000	10,480,000,00
FRX32 On 31/03/2032 Spot Bond			9.74500	105.34527	9.74500	105.31774				0.00	0	790,000,00
Total FRX32 SPOT										0.00	0	790,000,00
Total For FRX32										0.00	0	790,000,00
FRX45 On 14/04/2045 Spot Bond			11.52000	75.13293	11.52000	75.10994				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS4B1U										0.00	0	
FS4C11 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	
FS4D11 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	
FS5A31 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	
FS5A41 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A51 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	
FS5B11 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	
FS5C11 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	
FS5D11 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	
FS5E11 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	0.00000				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6A3 SPOT										0.00	0	
Total For FS6A3										0.00	0	
FS6B1 On 20/08/2023 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 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	
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
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	0.00000				0.00	0	1,510,000,00
Total GH5A11 SPOT										0.00	0	1,510,000,00
Total For GH5A11										0.00	0	1,510,000,00
Gh5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	50,000,00
Total GH5A21 SPOT										0.00	0	50,000,00
Total For GH5A21										0.00	0	50,000,00
Gh5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
Gh5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
Gh5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
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	101.93721	4.62000	101.88159				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	60,000,00
Total GRT11 SPOT										0.00	0	60,000,00
Total For GRT11										0.00	0	60,000,00
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,00
Total GRT16 SPOT										0.00	1,000,000,000	500,000,00
Total For GRT16										0.00	1,000,000,000	500,000,00
GRT17 On 17/10/2023 Spot Bond			5.78000	116.68204	5.78000	116.66387				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	
GRT21 On 03/04/2024 Spot Bond			8.85000	102.72334	8.85000	102.69903				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT32 SPOT										0.00	0	
Total For GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT38 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 GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRT45 On 24/06/2023 Spot Bond					0.00000	0.00000				0.00	0	390,000,00
Total GRT45 SPOT										0.00	0	390,000,00
Total For GRT45										0.00	0	390,000,00
GRT46 On 24/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H10T3 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T3 SPOT										0.00	0	
Total For H10T3										0.00	0	
H10T4 On 23/02/2023 Spot Bond					0.00000	0.00000				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	
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	0.00000				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	0.00000				0.00	200,000,000	100,000,000
Total HILB07 SPOT										0.00	200,000,000	100,000,000
Total For HILB07										0.00	200,000,000	100,000,000
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	400,000,000	100,000,000
Total HILB10 SPOT										0.00	400,000,000	100,000,000
Total For HILB10										0.00	400,000,000	100,000,000
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HILB13 On 11/12/2021 Spot Bond					0.00000	0.00000				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	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.10500	304.18357	3.10500	304.02996				0.00	0	
Total HWAY23 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 HWAY23									0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.46500	3.46500	3.46500	3.46500			0.00	0	
Total HWAY24 SPOT									0.00	0	
Total For HWAY24									0.00	0	
HWAY3 On 28/08/2030 Spot Bond			10.51000	106.15542	10.51000	106.09779			0.00	0	750,000,00
Total HWAY30 SPOT									0.00	0	750,000,00
Total For HWAY30									0.00	0	750,000,00
HWAY3 On 28/02/2033 Spot Bond			5.53000	71.02168	5.53000	71.01098			0.00	0	
Total HWAY33 SPOT									0.00	0	
Total For HWAY33									0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.09000	82.69595	12.09000	82.66957		105,183,000,000,000.00	8,700,000,000	6,130,000,00	
Total HWAY34 SPOT								15,183,000,000,000.00	8,700,000,000	6,130,000,00	
Total For HWAY34								15,183,000,000,000.00	8,700,000,000	6,130,000,00	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.62880	100.00000	10.60539			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	82.00915	12.12000	81.98292		121,684,800,000,000.00	10,040,000,000	5,020,000,00	
Total HWAY35 SPOT								121,684,800,000,000.00	10,040,000,000	5,020,000,00	
Total For HWAY35								121,684,800,000,000.00	10,040,000,000	5,020,000,00	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.62812	100.00000	10.60471			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	0.00000			0.00	40,000,000,000	25,000,000,00
Total HWF11 SPOT									0.00	40,000,000,000	25,000,000,00
Total For HWF11									0.00	40,000,000,000	25,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000			0.00	40,000,000,000	11,400,000,00
Total HWF12 SPOT									0.00	40,000,000,000	11,400,000,00
Total For HWF12									0.00	40,000,000,000	11,400,000,00
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total HWF13 SPOT									0.00	0	
Total For HWF13									0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200			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	142.78605	2.97000	142.71452		467,019,162,324,000.00	157,245,509,200	443,235,914,50	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total I2025 SPOT									7,019,162,324,000.00	157,245,509,200	443,235,914,500
Total For I2025									7,019,162,324,000.00	157,245,509,200	443,235,914,500
I2029 On 31/03/2029 Spot Bond			4.15000	99.31557	4.15000	99.26257			591,048,720,360,000.00	142,421,378,400	271,365,621,000
Total I2029 SPOT									1,048,720,360,000.00	142,421,378,400	271,365,621,000
Total For I2029									1,048,720,360,000.00	142,421,378,400	271,365,621,000
I2033 On 28/02/2033 Spot Bond			4.70000	93.19342	4.70000	93.14224			546,058,137,280,000.00	116,182,582,400	131,752,139,100
Total I2033 SPOT									16,058,137,280,000.00	116,182,582,400	131,752,139,100
Total For I2033									16,058,137,280,000.00	116,182,582,400	131,752,139,100
I2038 On 31/01/2038 Spot Bond			4.80000	104.55538	4.81000	104.35847			739,109,565,600,000.00	153,981,159,500	314,686,907,400
Total I2038 SPOT									19,109,565,600,000.00	153,981,159,500	314,686,907,400
Total For I2038									19,109,565,600,000.00	153,981,159,500	314,686,907,400
I2046 On 31/03/2046 Spot Bond			4.84000	92.04325	4.84000	91.99242			347,301,061,184,000.00	71,756,417,600	282,152,988,200
Total I2046 SPOT									17,301,061,184,000.00	71,756,417,600	282,152,988,200
Total For I2046									17,301,061,184,000.00	71,756,417,600	282,152,988,200
I2050 On 31/12/2050 Spot Bond			4.85000	94.02202	4.84000	94.14036			293,120,887,540,000.00	60,437,296,400	200,218,864,700
Total I2050 SPOT									13,120,887,540,000.00	60,437,296,400	200,218,864,700
Total For I2050									13,120,887,540,000.00	60,437,296,400	200,218,864,700
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB139U SPOT									0.00	0	0
Total For IB139U									0.00	0	0
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB144U SPOT									0.00	0	0
Total For IB144U									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
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	5.59500				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.22500	303.13502	3.22500	302.98094				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	8.12000				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL113 SPOT										0.00	0	
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL120 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 IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 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 IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total IBL142 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL142										0.00	1,000,000,000	500,000,000
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL147 On 03/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL147 SPOT										0.00	0	
Total For IBL147										0.00	0	
IBL148 On 25/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL148 SPOT										0.00	0	
Total For IBL148										0.00	0	
IBL149 On 25/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL149 SPOT										0.00	0	
Total For IBL149										0.00	0	
IBL150 On 26/08/2022 Spot Bond					0.00000	0.00000				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	1.18000				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	109.38200	10.00000	109.35200				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL60 On 17/02/2024 Spot Bond			6.24000	113.31796	6.24000	113.29905				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			1.53000	167.48189	1.53000	167.40445				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			6.08000	111.37784	6.08000	111.35972			3,040,000,000,000.00	500,000,000	250,000,000	
Total IBL78 SPOT									3,040,000,000,000.00	500,000,000	250,000,000	
Total For IBL78									3,040,000,000,000.00	500,000,000	250,000,000	
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	0.00000			0.00	0		
Total IBL86 SPOT									0.00	0		
Total For IBL86									0.00	0		
IBL88 On 20/05/2021 Spot Bond			5.52000	106.71898	5.52000	106.70318			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	67.56299	100.00000	67.41426			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	0.00000			0.00	0		
Total IBL89 SPOT									0.00	0		
Total For IBL89									0.00	0		
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	500,000,000	
Total IBL95 SPOT									0.00	1,000,000,000	500,000,000	
Total For IBL95									0.00	1,000,000,000	500,000,000	
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000			0.00	0		
Total IBL98 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 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	10.21552	100.00000	10.19302				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			5.48000	103.85814	5.48000	103.84260				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			8.05000	108.57815	8.05000	108.55487				0.00	0	
Total IDCG06 SPOT										0.00	0	
Total For IDCG06										0.00	0	
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			10.48000	109.06985	10.48000	109.03958				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			8.67000	113.50647	8.67000	113.48015				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	1,000,000.00
Total IDCG13 SPOT										0.00	0	1,000,000.00
Total For IDCG13										0.00	0	1,000,000.00
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 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 IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				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	6.93790	100.00000	6.92254				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	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
IDCP3L 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	
IDCP4L On 08/09/2027 Spot Bond			100.00000	4.77520	100.00000	4.75696				0.00	0	
Total IDCP4U SPOT										0.00	0	
Total For IDCP4U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			7.55000	106.83242	7.55000	106.81079				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			5.33500	105.87002	5.33500	105.85480				0.00	0	
Total IFC02 SPOT										0.00	0	
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	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			6.78000	103.83893	6.78000	103.82010				0.00	0	
Total INLV04 SPOT										0.00	0	
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				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	
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	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total IPF30 SPOT										0.00	0	
Total For IPF30										0.00	0	
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 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 IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				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	100.46868	2.75000	100.46122				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	
IV019 On 31/03/2028 Spot Bond			6.00000	162.19802	6.00000	162.10339				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			6.78000	103.69252	6.78000	103.67372				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	1,920,000,000	1,063,820,000
Total IV035 SPOT										0.00	1,920,000,000	1,063,820,000
Total For IV035										0.00	1,920,000,000	1,063,820,000
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				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	3.63000			5,590,200,000,000.00	1,540,000,000	385,000,000	
Total IV039 SPOT									5,590,200,000,000.00	1,540,000,000	385,000,000	
Total For IV039									5,590,200,000,000.00	1,540,000,000	385,000,000	
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000			0.00	0	600,000,000	
Total IV040 SPOT									0.00	0	600,000,000	
Total For IV040									0.00	0	600,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
IV041 On 29/09/2021 Spot Bond			7.60000	104.19734	7.60000	104.17588			0.00	0	
Total IV041 SPOT									0.00	0	
Total For IV041									0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000			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	7.61500			0.00	0	
Total IV043 SPOT									0.00	0	
Total For IV043									0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total IV044 SPOT									0.00	0	
Total For IV044									0.00	0	
IV045 On 31/01/2022 Spot Bond			2.13000	166.18377	2.13000	166.10424			0.00	0	
Total IV045 SPOT									0.00	0	
Total For IV045									0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			5.90000	163.26645	5.90000	163.17164				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			10.78000	100.66843	10.78000	100.63971				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	
IVC094 On 06/12/2021 Spot Bond			6.09500	108.73275	6.09500	108.71491				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 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 IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	5,540,000,000	2,770,000,000
Total IVC109 SPOT										0.00	5,540,000,000	2,770,000,000
Total For IVC109										0.00	5,540,000,000	2,770,000,000
IVC110 On 19/05/2021 Spot Bond			5.74500	106.05489	5.74500	106.03856				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2022 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,000
Total IVC116 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IVC116										0.00	2,000,000,000	1,000,000,000
IVC135 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC135 SPOT										0.00	0	
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total IVC145 SPOT										0.00	0	200,000,000
Total For IVC145										0.00	0	200,000,000
IVC146 On 03/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC147 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	131,000,00
Total IVC148 SPOT										0.00	0	131,000,00
Total For IVC148										0.00	0	131,000,00
IVC149 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total IVC149 SPOT										0.00	0	200,000,00
Total For IVC149										0.00	0	200,000,00
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC167 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 IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC172 On 18/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC172 SPOT										0.00	0	
Total For IVC172										0.00	0	
IVC173 On 17/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC173 SPOT										0.00	0	
Total For IVC173										0.00	0	
IVC174 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC174 SPOT										0.00	0	
Total For IVC174										0.00	0	
IVC176 On 05/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC176 SPOT										0.00	0	
Total For IVC176										0.00	0	
IVC177 On 29/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC177 SPOT										0.00	0	
Total For IVC177										0.00	0	
IVC178 On 09/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC178 SPOT										0.00	0	
Total For IVC178										0.00	0	
IVC179 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC179 SPOT										0.00	0	
Total For IVC179										0.00	0	
IVC180 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC180 SPOT										0.00	0	
Total For IVC180										0.00	0	
IVC181 On 11/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC181 SPOT										0.00	0	
Total For IVC181										0.00	0	
IVC182 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC182 SPOT										0.00	0	
Total For IVC182										0.00	0	
IVC183 On 22/09/2021 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 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		750,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total IVC184 SPOT								0,000,000,000,000.00	7,500,000,000	7,500,000,000	
Total For IVC184								0,000,000,000,000.00	7,500,000,000	7,500,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC68U SPOT								0.00	0	0	
Total For IVC68U								0.00	0	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC80U SPOT								0.00	0	0	
Total For IVC80U								0.00	0	0	
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC84U SPOT								0.00	0	0	
Total For IVC84U								0.00	0	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC85U SPOT								0.00	0	0	
Total For IVC85U								0.00	0	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC91U SPOT								0.00	0	0	
Total For IVC91U								0.00	0	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC95U SPOT								0.00	0	0	
Total For IVC95U								0.00	0	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC96U SPOT								0.00	0	0	
Total For IVC96U								0.00	0	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVC99U SPOT								0.00	0	0	
Total For IVC99U								0.00	0	0	
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVF86U SPOT								0.00	0	0	
Total For IVF86U								0.00	0	0	
IVZ011 On 15/10/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000		0.00	0	0	
Total IVZ011 SPOT								0.00	0	0	
Total For IVZ011								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
IVZ012 On 22/10/2020 Spot Bond			3.80000	3.80000	3.80000	3.80000				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	3.80000				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	3.85000				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	3.85000				0.00	0	
Total IVZ015 SPOT										0.00	0	
Total For IVZ015										0.00	0	
IVZ016 On 19/11/2020 Spot Bond			3.85000	3.85000	3.85000	3.85000				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	3.85000				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	3.85000				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	3.85000				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	3.95000				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	3.85000				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP00: On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	4,820,000,000	2,410,000,000
Total KAP006 SPOT										0.00	4,820,000,000	2,410,000,000
Total For KAP006										0.00	4,820,000,000	2,410,000,000
KAP00: On 26/10/2021 Spot Bond			7.08000	107.61031	7.08000	107.58986				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01: On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KW01 On 31/10/2027 Spot Bond			8.64000	124.30319	8.64000	124.27462				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	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 LBK15 SPOT										0.00	0	
Total For LBK15										0.00	0	
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			6.56000	108.92578	6.56000	108.90658				0.00	0	
Total LBK20 SPOT										0.00	0	
Total For LBK20										0.00	0	
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK23 SPOT										0.00	0	
Total For LBK23										0.00	0	
LBK24 On 10/10/2024 Spot Bond			9.58000	102.10499	9.58000	102.07888				0.00	0	
Total LBK24 SPOT										0.00	0	
Total For LBK24										0.00	0	
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	
LBK28 On 15/05/2028 Spot Bond			12.58000	94.29461	12.58000	94.26335				0.00	0	
Total LBK28 SPOT										0.00	0	
Total For LBK28										0.00	0	
LBK29 On 07/06/2023 Spot Bond			9.63000	103.27590	9.63000	103.24937				0.00	0	
Total LBK29 SPOT										0.00	0	
Total For LBK29										0.00	0	
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK33 SPOT										0.00	0	
Total For LBK33										0.00	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK38 SPOT										0.00	0	
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	0.00000				0.00	0	
Total LGL05 SPOT										0.00	0	
Total For LGL05										0.00	0	
LGL06 On 04/10/2022 Spot Bond			6.13000	107.51707	6.13000	107.49933			30,650,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT									10,650,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06									10,650,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total LGL08 SPOT										0.00	0	2,000,000,000
Total For LGL08										0.00	0	2,000,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	2,000,000,000
Total LGL09 SPOT										0.00	2,000,000,000	2,000,000,000
Total For LGL09										0.00	2,000,000,000	2,000,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	1,180,000,000
Total LGL10 SPOT										0.00	0	1,180,000,000

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 LGL10									0.00	0	1,180,000,00
LGL11 On 09/09/2026 Spot Bond					0.00000	0.00000			0.00	0	460,000,00
Total LGL11 SPOT									0.00	0	460,000,00
Total For LGL11									0.00	0	460,000,00
LHC17I 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	
LHC18I 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	
LHC19I On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total LHC19U SPOT									0.00	0	
Total For LHC19U									0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total LHL26 SPOT									0.00	0	
Total For LHL26									0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total LHL27 SPOT									0.00	0	
Total For LHL27									0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total LHL28 SPOT									0.00	0	
Total For LHL28									0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total LHL29 SPOT									0.00	0	
Total For LHL29									0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total LOM02 SPOT									0.00	0	
Total For LOM02									0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total LOM03 SPOT									0.00	0	
Total For LOM03									0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total LOM04 SPOT									0.00	0	
Total For LOM04									0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ19 On 23/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ191 SPOT										0.00	0	
Total For MAQ191										0.00	0	
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	100,000,0€
Total MBC30U SPOT										0.00	0	100,000,0€
Total For MBC30U										0.00	0	100,000,0€
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	800,000,000	200,000,0€
Total MBF061 SPOT										0.00	800,000,000	200,000,0€
Total For MBF061										0.00	800,000,000	200,000,0€
MBF06 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	400,000,000	100,000,0€
Total MBF063 SPOT										0.00	400,000,000	100,000,0€
Total For MBF063										0.00	400,000,000	100,000,0€
MBF06 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF064 SPOT										0.00	0	
Total For MBF064										0.00	0	
MBF06 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	20,500,000,0€
Total MBF065 SPOT										0.00	1,000,000,000	20,500,000,0€
Total For MBF065										0.00	1,000,000,000	20,500,000,0€
MBF06 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF066 SPOT										0.00	0	
Total For MBF066										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBP03: On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP042 SPOT										0.00	0	
Total For MBP042										0.00	0	
MBP04: On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04: On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04: On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04: On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total MBP046 SPOT										0.00	1,000,000,000	500,000,000
Total For MBP046										0.00	1,000,000,000	500,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04: On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04: On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP049 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 MBP049									0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP050 SPOT									0.00	0	
Total For MBP050									0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total MBP051 SPOT									0.00	0	
Total For MBP051									0.00	0	
MMIG0 On 17/03/2021 Spot Bond			4.90500	102.74060	4.90500	102.72709			0.00	0	160,000,00
Total MMIG02 SPOT									0.00	0	160,000,00
Total For MMIG02									0.00	0	160,000,00
MMIG0 On 12/08/2025 Spot Bond			7.59500	7.59500	7.59500	7.59500			0.00	0	
Total MMIG04 SPOT									0.00	0	
Total For MMIG04									0.00	0	
MMIG0 On 12/08/2022 Spot Bond			5.64000	110.59271	5.64000	110.57600		11,844,000,000,000.00	2,100,000,000	1,050,000,00	
Total MMIG05 SPOT								11,844,000,000,000.00	2,100,000,000	1,050,000,00	
Total For MMIG05								11,844,000,000,000.00	2,100,000,000	1,050,000,00	
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000			0.00	0	
Total MMIG06 SPOT									0.00	0	
Total For MMIG06									0.00	0	
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000			0.00	2,000,000,000	3,000,000,00
Total MMIG07 SPOT									0.00	2,000,000,000	3,000,000,00
Total For MMIG07									0.00	2,000,000,000	3,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000			0.00	500,000,000	500,000,00
Total MML01 SPOT									0.00	500,000,000	500,000,00
Total For MML01									0.00	500,000,000	500,000,00
MML02 On 10/12/2026 Spot Bond			8.20000	108.08037	8.20000	108.05664			0.00	0	
Total MML02 SPOT									0.00	0	
Total For MML02									0.00	0	
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total MTN07 SPOT									0.00	0	
Total For MTN07									0.00	0	
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total MTN08 SPOT									0.00	0	
Total For MTN08									0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total MTN09 SPOT										0.00	0	
Total For MTN09										0.00	0	
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN10 SPOT										0.00	0	
Total For MTN10										0.00	0	
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN13 SPOT										0.00	0	
Total For MTN13										0.00	0	
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN17 SPOT										0.00	0	
Total For MTN17										0.00	0	
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN18 SPOT										0.00	0	
Total For MTN18										0.00	0	
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN20 SPOT										0.00	0	
Total For MTN20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MTN21 On 29/06/2023 Spot Bond					0.00000	0.00000				0.00	0	560,000,00
Total MTN21 SPOT										0.00	0	560,000,00
Total For MTN21										0.00	0	560,000,00
MTN22 On 29/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN22 SPOT										0.00	0	
Total For MTN22										0.00	0	
MTN23 On 29/01/2026 Spot Bond			8.15000	103.37415	8.15000	103.33014				0.00	0	
Total MTN23 SPOT										0.00	0	
Total For MTN23										0.00	0	
MTN24 On 29/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN24 SPOT										0.00	0	
Total For MTN24										0.00	0	
MTNC2 On 11/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR(On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR03 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 MWAR03										0.00	0	
MWAR On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	500,000,000
Total MWAR04 SPOT										0.00	2,000,000,000	500,000,000
Total For MWAR04										0.00	2,000,000,000	500,000,000
MWAR On 22/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR05 SPOT										0.00	0	
Total For MWAR05										0.00	0	
N6C26 On 21/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			5.70000	108.10956	5.70000	108.09305				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NAM01 SPOT										0.00	0	
Total For NAM01										0.00	0	
NAM03 On 01/08/2023 Spot Bond			6.18000	111.61678	6.18000	111.59832				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			9.08000	108.11026	9.08000	108.08418				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			5.29500	103.60331	5.29500	103.58841				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.48000	102.11437	5.48000	102.09941				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.35721	9.38000	100.33249				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	112.70272	5.74500	112.68509				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
NBK14/ On 25/06/2021 Spot Bond			4.60000	105.82689	4.60000	105.81374			0.00	0	
Total NBK14A SPOT									0.00	0	
Total For NBK14A									0.00	0	
NBK15/ On 11/02/2022 Spot Bond			5.04500	106.08986	5.04500	106.07550			0.00	0	
Total NBK15A SPOT									0.00	0	
Total For NBK15A									0.00	0	
NBK16/ On 12/02/2025 Spot Bond			6.54000	112.14476	6.54000	112.12515			0.00	0	210,000,00
Total NBK16A SPOT									0.00	0	210,000,00
Total For NBK16A									0.00	0	210,000,00
NBK17/ On 22/04/2026 Spot Bond			6.97000	117.95587	6.97000	117.93379		17,006,800,000,000.00	2,440,000,000	1,220,000,00	
Total NBK17A SPOT								17,006,800,000,000.00	2,440,000,000	1,220,000,00	
Total For NBK17A								17,006,800,000,000.00	2,440,000,000	1,220,000,00	
NBK19/ On 01/06/2022 Spot Bond			5.57500	109.60029	5.57500	109.58383			0.00	0	
Total NBK19A SPOT									0.00	0	
Total For NBK19A									0.00	0	
NBK20/ On 01/06/2026 Spot Bond			6.96000	119.15543	6.96000	119.13316			0.00	0	
Total NBK20A SPOT									0.00	0	
Total For NBK20A									0.00	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000			0.00	2,000,000,000	1,000,000,00
Total NBK20B SPOT									0.00	2,000,000,000	1,000,000,00
Total For NBK20B									0.00	2,000,000,000	1,000,000,00
NBK21/ On 21/07/2027 Spot Bond			8.00000	115.67655	8.00000	115.65190			0.00	0	
Total NBK21A SPOT									0.00	0	
Total For NBK21A									0.00	0	
NBK22/ On 19/11/2022 Spot Bond			5.56000	112.65263	5.56000	112.63584			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	121.06569	6.68500	121.04407			0.00	0	
Total NBK23A SPOT									0.00	0	
Total For NBK23A									0.00	0	
NBK24/ On 19/11/2027 Spot Bond			7.72500	121.37039	7.72500	121.34539		15,450,000,000,000.00	2,000,000,000	1,000,000,00	
Total NBK24A SPOT								15,450,000,000,000.00	2,000,000,000	1,000,000,00	
Total For NBK24A								15,450,000,000,000.00	2,000,000,000	1,000,000,00	
NBK24I On 11/02/2022 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	1,000,000,00
Total NBK24B SPOT									0.00	1,000,000,000	1,000,000,00

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 NBK24B										0.00	1,000,000,000	1,000,000,000
NBK25 On 17/02/2023 Spot Bond			5.14000	5.14000	5.14000	5.14000				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	25.49439	100.00000	25.43827				0.00	0	
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK26B SPOT										0.00	0	
Total For NBK26B										0.00	0	
NBK27 On 10/05/2026 Spot Bond			7.91000	118.82058	7.91000	118.79554				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28 On 02/08/2023 Spot Bond			5.07500	114.52170	5.07500	114.50611				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29 On 31/07/2026 Spot Bond			7.07000	117.93298	7.07000	117.91071				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30 On 20/02/2024 Spot Bond			5.70500	112.94113	5.70500	112.92386				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31 On 09/11/2023 Spot Bond			5.83000	113.75213	5.83000	113.73437				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 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 NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK36B SPOT										0.00	0	
Total For NBK36B										0.00	0	
NBK38I On 02/08/2021 Spot Bond					0.00000	0.00000				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	9.87500				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	1,000,000,000
Total NBK42B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBK42B										0.00	1,000,000,000	1,000,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK43B SPOT										0.00	0	
Total For NBK43B										0.00	0	
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	9,220,000,000	4,610,000,000
Total NBK47B SPOT										0.00	9,220,000,000	4,610,000,000
Total For NBK47B										0.00	9,220,000,000	4,610,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK49B SPOT										0.00	0	
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK52B SPOT										0.00	0	
Total For NBK52B										0.00	0	
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	800,000,000
Total NBK54B SPOT										0.00	1,600,000,000	800,000,000
Total For NBK54B										0.00	1,600,000,000	800,000,000
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB58 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 NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	3,400,000,000	1,700,000,000
Total NBKB60 SPOT										0.00	3,400,000,000	1,700,000,000
Total For NBKB60										0.00	3,400,000,000	1,700,000,000
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.04500	105.06209	9.04500	105.03641				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			9.08000	104.45531	9.08000	104.42969				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total For 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	0.00000				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	1,960,000,000	980,000,000
Total NGL01 SPOT										0.00	1,960,000,000	980,000,000
Total For NGL01										0.00	1,960,000,000	980,000,000
NGL01 On 01/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL01G SPOT										0.00	0	
Total For NGL01G										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	1,960,000,000	980,000,000
Total NGL02 SPOT										0.00	1,960,000,000	980,000,000
Total For NGL02										0.00	1,960,000,000	980,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	1,660,000,000	1,630,000,000
Total NGL04 SPOT										0.00	1,660,000,000	1,630,000,000
Total For NGL04										0.00	1,660,000,000	1,630,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	2,080,000,000	1,040,000,000
Total NGL05 SPOT										0.00	2,080,000,000	1,040,000,000
Total For NGL05										0.00	2,080,000,000	1,040,000,000
NGL06 On 01/12/2023 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 NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	
NGL08 On 02/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL08 SPOT										0.00	0	
Total For NGL08										0.00	0	
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NGT10 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT106 SPOT										0.00	0	
Total For NGT106										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	105.20752	13.50000	105.17017				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NHM01 On 11/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM016 SPOT										0.00	0	
Total For NHM016										0.00	0	
NHM01 On 26/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM017 SPOT										0.00	0	
Total For NHM017										0.00	0	
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM018 SPOT										0.00	0	
Total For NHM018										0.00	0	
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				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	5.65000				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	4.61000				0.00	0	
Total NI210 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 NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			3.71500	3.71500	3.71500	3.71500				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	3.85000				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	5.55000				0.00	0	
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	3.82000				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	4.21000				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	4.65000				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			4.40000	180.29645	4.40000	180.19901				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.66500	93.28231	5.66500	93.22888				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NN010 SPOT										0.00	0	
Total For NN010										0.00	0	
NN011 On 23/06/2021 Spot Bond					0.00000	0.00000				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 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	0.00000				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN039 SPOT										0.00	0	
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN046 On 13/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN046 SPOT										0.00	0	
Total For NN046										0.00	0	
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN048 SPOT										0.00	0	
Total For NN048										0.00	0	
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN049 SPOT										0.00	0	
Total For NN049										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN051 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN051 SPOT										0.00	0	
Total For NN051										0.00	0	
NN054 On 04/08/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN054 SPOT										0.00	0	
Total For NN054										0.00	0	
NN056 On 26/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN056 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN056										0.00	0	
NN057 On 26/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN057 SPOT										0.00	0	
Total For NN057										0.00	0	
NN058 On 18/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN058 SPOT										0.00	0	
Total For NN058										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF011 SPOT										0.00	0	
Total For NNF011										0.00	0	
NNF01 On 12/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF012 SPOT										0.00	0	
Total For NNF012										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF013 SPOT										0.00	0	
Total For NNF013										0.00	0	
NNF01 On 24/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF014 SPOT										0.00	0	
Total For NNF014										0.00	0	
NNF01 On 15/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF015 SPOT										0.00	0	
Total For NNF015										0.00	0	
NNF01 On 07/07/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF016 SPOT										0.00	0	
Total For NNF016										0.00	0	
NNF01 On 21/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF017 SPOT										0.00	0	
Total For NNF017										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF03 SPOT										0.00	0	
Total For NNF03										0.00	0	
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NQ1A1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			6.23000	116.71711	6.23000	116.69766				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.35500	192.46690	3.35500	192.36840				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			9.25000	121.04703	9.25000	121.01713				0.00	0	4,975,90
Total NRA028 SPOT										0.00	0	4,975,90
Total For NRA028										0.00	0	4,975,90
NRA02: On 30/11/2028 Spot Bond			100.00000	16.24055	100.00000	16.20461				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	0.00000				0.00	400,000,000	100,000,00
Total NTC21 SPOT										0.00	400,000,000	100,000,00
Total For NTC21										0.00	400,000,000	100,000,00
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	79,800,000,00
Total NTC24 SPOT										0.00	0	79,800,000,00

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 NTC24										0.00	0	79,800,000,00
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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				0.00	0	50,000,000,00
Total NTC32 SPOT										0.00	0	50,000,000,00
Total For NTC32										0.00	0	50,000,000,00
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			5.43000	107.16000	5.43000	107.14415			16,290,000,000,000.00	3,000,000,000	1,500,000,00	
Total OML06 SPOT									16,290,000,000,000.00	3,000,000,000	1,500,000,00	
Total For OML06									16,290,000,000,000.00	3,000,000,000	1,500,000,00	
OML07 On 19/03/2025 Spot Bond			7.26000	114.26361	7.26000	114.24109			29,620,800,000,000.00	4,080,000,000	2,550,000,00	
Total OML07 SPOT									29,620,800,000,000.00	4,080,000,000	2,550,000,00	
Total For OML07									29,620,800,000,000.00	4,080,000,000	2,550,000,00	
OML09 On 14/09/2022 Spot Bond			5.63000	110.14169	5.63000	110.12480			11,260,000,000,000.00	2,000,000,000	1,000,000,00	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intert
Total OML09 SPOT									11,260,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									11,260,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			7.58500	115.85580	7.58500	115.83197			13,804,700,000,000.00	1,820,000,000	910,000,000
Total OML10 SPOT									13,804,700,000,000.00	1,820,000,000	910,000,000
Total For OML10									13,804,700,000,000.00	1,820,000,000	910,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000			0.00	2,000,000,000	1,300,000,000
Total OML11 SPOT									0.00	2,000,000,000	1,300,000,000
Total For OML11									0.00	2,000,000,000	1,300,000,000
PBAJ1L 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	
PBAV1L 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	
PBBJ1L 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	
PBDJ1L 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	
PBGJ1L 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	
PBJC1L 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	
PBJJ1L 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	
PBKJ1L 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	
PBKS1L 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBKX1 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	
PBLS1 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	
PBLT1 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	
Total For PBUC1U										0.00	0	
PBUJ1 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	
PBVJ1 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	0.00000				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM53 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 Inter
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			7.23000	119.08009	7.26000	118.89418				836,663,172,596,000.00	5,648,224,505,200	1,245,966,114,200
Total R186 SPOT										16,663,172,596,000.00	648,224,505,200	245,966,114,200
Total For R186										16,663,172,596,000.00	648,224,505,200	245,966,114,200
R197 On 07/12/2023 Spot Bond			2.20500	312.19145	2.15500	312.49398				58,927,910,139,000.00	26,724,675,800	40,319,765,500
Total R197 SPOT										18,927,910,139,000.00	26,724,675,800	40,319,765,500
Total For R197										18,927,910,139,000.00	26,724,675,800	40,319,765,500
R202 On 07/12/2033 Spot Bond			4.65000	211.27969	4.65000	211.16424				581,329,923,270,000.00	125,017,187,800	161,860,019,000
Total R202 SPOT										11,329,923,270,000.00	125,017,187,800	161,860,019,000
Total For R202										11,329,923,270,000.00	125,017,187,800	161,860,019,000
R2023 On 28/02/2023 Spot Bond			4.54500	107.92184	4.55000	107.89662				977,894,092,627,000.00	655,202,220,600	852,788,220,600
Total R2023 SPOT										17,894,092,627,000.00	655,202,220,600	852,788,220,600
Total For R2023										17,894,092,627,000.00	655,202,220,600	852,788,220,600
R2030 On 31/01/2030 Spot Bond			9.51000	92.14463	9.51000	92.12137				923,201,831,971,000.00	2,831,041,202,100	2,797,117,669,500
Total R2030 SPOT										13,201,831,971,000.00	831,041,202,100	797,117,669,500
Total For R2030										13,201,831,971,000.00	831,041,202,100	797,117,669,500
R2032 On 31/03/2032 Spot Bond			10.46500	85.43126	10.46500	85.40732				713,823,938,908,000.00	1,119,333,391,200	911,858,338,900

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 R2032 SPOT									13,823,938,908,000.00	119,333,391,200	911,858,338,900
Total For R2032									13,823,938,908,000.00	119,333,391,200	911,858,338,900
R2035 On 28/02/2035 Spot Bond			11.19000	84.38662	11.19000	84.36125			591,822,234,578,000.00	1,750,833,086,200	1,278,110,347,500
Total R2035 SPOT									11,822,234,578,000.00	750,833,086,200	278,110,347,500
Total For R2035									11,822,234,578,000.00	750,833,086,200	278,110,347,500
R2037 On 31/01/2037 Spot Bond			11.46000	79.78611	11.46000	79.76196			809,453,348,000,000.00	2,252,133,800,000	1,440,265,525,800
Total R2037 SPOT									19,453,348,000,000.00	252,133,800,000	440,265,525,800
Total For R2037									19,453,348,000,000.00	252,133,800,000	440,265,525,800
R2040 On 31/01/2040 Spot Bond			11.60500	81.60139	11.60500	81.57639			414,649,850,724,000.00	1,069,767,328,800	1,349,795,900,000
Total R2040 SPOT									14,649,850,724,000.00	069,767,328,800	349,795,900,000
Total For R2040									14,649,850,724,000.00	069,767,328,800	349,795,900,000
R2044 On 31/01/2044 Spot Bond			11.64000	78.41485	11.64000	78.39075			951,668,600,000,000.00	940,865,000,000	1,053,896,625,400
Total R2044 SPOT									11,668,600,000,000.00	940,865,000,000	053,896,625,400
Total For R2044									11,668,600,000,000.00	940,865,000,000	053,896,625,400
R2048 On 28/02/2048 Spot Bond			11.60500	77.27107	11.60500	77.24700			781,817,370,185,500.00	3,858,838,205,100	3,808,600,804,600
Total R2048 SPOT									11,817,370,185,500.00	858,838,205,100	308,600,804,600
Total For R2048									11,817,370,185,500.00	858,838,205,100	308,600,804,600
R208 On 31/03/2021 Spot Bond			3.55000	101.59637	3.60000	101.56191			786,431,000,000,000.00	503,220,000,000	481,500,000,000
Total R208 SPOT									16,431,000,000,000.00	503,220,000,000	481,500,000,000
Total For R208									16,431,000,000,000.00	503,220,000,000	481,500,000,000
R209 On 31/03/2036 Spot Bond			11.01500	64.98818	11.02000	64.94214			738,616,185,000,000.00	1,156,479,000,000	585,921,404,700
Total R209 SPOT									18,616,185,000,000.00	156,479,000,000	585,921,404,700
Total For R209									18,616,185,000,000.00	156,479,000,000	585,921,404,700
R210 On 31/03/2028 Spot Bond			3.95000	185.79335	3.90000	186.31753			180,942,126,535,000.00	45,808,133,300	53,480,566,100
Total R210 SPOT									10,942,126,535,000.00	45,808,133,300	53,480,566,100
Total For R210									10,942,126,535,000.00	45,808,133,300	53,480,566,100
R212 On 31/01/2022 Spot Bond			0.91000	168.83816	0.88000	168.82902			38,995,409,362,000.00	42,852,098,200	39,378,299,800
Total R212 SPOT									18,995,409,362,000.00	42,852,098,200	39,378,299,800
Total For R212									18,995,409,362,000.00	42,852,098,200	39,378,299,800
R213 On 28/02/2031 Spot Bond			9.94000	81.80152	9.97500	81.58479			282,378,250,002,000.00	531,426,383,300	458,270,059,500
Total R213 SPOT									12,378,250,002,000.00	531,426,383,300	458,270,059,500
Total For R213									12,378,250,002,000.00	531,426,383,300	458,270,059,500
R214 On 28/02/2041 Spot Bond			11.30500	62.56208	11.30500	62.54308			125,354,065,041,000.00	1,072,565,596,200	676,750,924,200
Total R214 SPOT									15,354,065,041,000.00	072,565,596,200	676,750,924,200
Total For R214									15,354,065,041,000.00	072,565,596,200	676,750,924,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For RC005U										0.00	0	
RC006\ 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	
RC007\ 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	
RC008\ 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	
RC009\ 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	
RC010\ 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	
RC011\ 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	
RC018\ 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	
RC021\ On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U 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 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	
Total RC025U SPOT										0.00	0	
Total For RC025U										0.00	0	
RC026I On 30/09/2024 Spot Bond			100.00000	15.58461	100.00000	15.54993			540,000,000,000.00	5,400,000,000	5,400,000,000	
Total RC026U SPOT									10,000,000,000,000.00	5,400,000,000	5,400,000,000	
Total For RC026U									10,000,000,000,000.00	5,400,000,000	5,400,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
RDF15I 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	
RDF16I 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	
RDF17I 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	
RDF18I 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	
RDF19I 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	
RDF26I 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	
RDF27I 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	0.00000				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDFB0' On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1' On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1: On 27/11/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total RDFB12 SPOT										0.00	1,000,000,000	500,000,000
Total For RDFB12										0.00	1,000,000,000	500,000,000
RDFB1: On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	1,400,000,000	700,000,000
Total RDFB13 SPOT										0.00	1,400,000,000	700,000,000
Total For RDFB13										0.00	1,400,000,000	700,000,000
RDFB1: On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total RDFB14 SPOT										0.00	1,000,000,000	500,000,000
Total For RDFB14										0.00	1,000,000,000	500,000,000
RDFB1: On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1' On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	500,000,000
Total RDFB16 SPOT										0.00	2,000,000,000	500,000,000
Total For RDFB16										0.00	2,000,000,000	500,000,000
RDFB1' On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1: On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1' On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB19 SPOT										0.00	0	
Total For RDFB19										0.00	0	
RDFB2' On 22/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB21 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 RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
RDFC5 On 11/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC51 SPOT										0.00	0	
Total For RDFC51										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED14 On 17/03/2021 Spot Bond					0.00000	0.00000				0.00	2,120,000,000	1,060,000,00
Total RED141 SPOT										0.00	2,120,000,000	1,060,000,00
Total For RED141										0.00	2,120,000,000	1,060,000,00
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RES04 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	
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,000
Total RES35 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RES35										0.00	2,000,000,000	1,000,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 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	
RES44 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	
RES46 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	
RES47 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	
RES48 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RES49 On 03/08/2023 Spot Bond					0.00000	0.00000				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	106.93030	5.37000	106.91482				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			6.23000	112.29906	6.23000	112.28023				0.00	0	
Total RW23 SPOT										0.00	0	
Total For RW23										0.00	0	
RW28 On 10/12/2028 Spot Bond			11.85000	94.88867	11.85000	94.85883				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				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	0.00000				0.00	0	
Total SBK18 SPOT										0.00	0	
Total For SBK18										0.00	0	
SBK23 On 28/05/2022 Spot Bond			5.85000	112.85491	5.85000	112.83723			23,751,000,000,000.00	4,060,000,000	2,030,000,000	
Total SBK23 SPOT									23,751,000,000,000.00	4,060,000,000	2,030,000,000	
Total For SBK23									23,751,000,000,000.00	4,060,000,000	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	
Total SBK25 SPOT										0.00	0	
Total For SBK25										0.00	0	
SBK26 On 25/04/2021 Spot Bond			5.65000	108.95219	5.65000	108.93561				0.00	0	
Total SBK26 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 SBK26										0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBN01 SPOT										0.00	0	
Total For SBN01										0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS18 SPOT										0.00	0	
Total For SBS18										0.00	0	
SBS19 On 23/06/2021 Spot Bond			4.37000	106.89257	4.37000	106.87994				0.00	0	
Total SBS19 SPOT										0.00	0	
Total For SBS19										0.00	0	
SBS20 On 15/05/2026 Spot Bond			6.46000	120.50432	6.46000	120.48351				0.00	0	
Total SBS20 SPOT										0.00	0	
Total For SBS20										0.00	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			5.25000	116.12010	5.25000	116.10374				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			6.56000	110.51906	6.56000	110.49967				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			7.03500	117.45714	7.03500	117.43495				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			5.55500	116.33173	5.55500	116.31411				0.00	0	
Total SBS34 SPOT										0.00	0	
Total For SBS34										0.00	0	
SBS38 On 29/01/2025 Spot Bond			5.80000	114.01370	5.80000	113.99598				0.00	0	
Total SBS38 SPOT										0.00	0	
Total For SBS38										0.00	0	
SBS39 On 29/01/2030 Spot Bond			8.36000	110.31573	8.36000	110.29118				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			4.03000	108.20627	4.03000	108.19454				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS4 SPOT										0.00	0	
Total For SBS4										0.00	0	
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			4.63000	114.51282	4.63000	114.49858				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			6.18000	123.41555	6.18000	123.39514				0.00	0	
Total SBS42 SPOT										0.00	0	
Total For SBS42										0.00	0	
SBS43 On 12/11/2027 Spot Bond			7.16500	124.27869	7.16500	124.25491				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			4.69000	114.59741	4.69000	114.58298				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	240,000,0€
Total SBS47 SPOT										0.00	0	240,000,0€
Total For SBS47										0.00	0	240,000,0€
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	40,000,000	100,000,0€
Total SBS49 SPOT										0.00	40,000,000	100,000,0€
Total For SBS49										0.00	40,000,000	100,000,0€
SBS50 On 31/01/2022 Spot Bond			4.14000	108.41134	4.14000	108.39927				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	5.22000				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS52 SPOT										0.00	0	
Total For SBS52										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS55 SPOT										0.00	0	
Total For SBS55										0.00	0	
SBS56 On 12/06/2022 Spot Bond			4.34000	110.17888	4.34000	110.16595				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS57 SPOT										0.00	0	
Total For SBS57										0.00	0	
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	4,960,000,000	2,480,000,000
Total SBS58 SPOT										0.00	4,960,000,000	2,480,000,000
Total For SBS58										0.00	4,960,000,000	2,480,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS59 SPOT										0.00	0	
Total For SBS59										0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS60 SPOT										0.00	0	
Total For SBS60										0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS62 SPOT										0.00	0	
Total For SBS62										0.00	0	
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS63 SPOT										0.00	0	
Total For SBS63										0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS64 SPOT										0.00	0	
Total For SBS64										0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS65 SPOT										0.00	0	
Total For SBS65										0.00	0	
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS66 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 SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			2.50500	309.49371	2.50500	309.34239		2,174,340,000,000.00	868,000,000	217,000,000	
Total SBSI11 SPOT								2,174,340,000,000.00	868,000,000	217,000,000	
Total For SBSI11								2,174,340,000,000.00	868,000,000	217,000,000	
SBSI14 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	5.40000		0.00	0	0	
Total SBSI14 SPOT								0.00	0	0	
Total For SBSI14								0.00	0	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000		0.00	0	0	
Total SBT101 SPOT								0.00	0	0	
Total For SBT101								0.00	0	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000		0.00	0	4,500,000,000	
Total SBT102 SPOT								0.00	0	4,500,000,000	
Total For SBT102								0.00	0	4,500,000,000	
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000		0.00	0	3,577,000,000	
Total SBT103 SPOT								0.00	0	3,577,000,000	
Total For SBT103								0.00	0	3,577,000,000	
SBT104 On 30/09/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		564,500,000,000,000.00	15,645,000,000	153,945,000,000	
Total SBT104 SPOT								564,500,000,000,000.00	15,645,000,000	153,945,000,000	
Total For SBT104								564,500,000,000,000.00	15,645,000,000	153,945,000,000	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000		0.00	430,000,000	430,000,000	
Total SBT201 SPOT								0.00	430,000,000	430,000,000	
Total For SBT201								0.00	430,000,000	430,000,000	
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000		0.00	0	0	
Total SBT202 SPOT								0.00	0	0	
Total For SBT202								0.00	0	0	
SBT203 On 03/12/2023 Spot Bond			6.68000	113.87292	6.68000	113.85247		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 SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SBT207 On 25/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT207 SPOT										0.00	0	
Total For SBT207										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				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	109.38200	10.00000	109.35200				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	0.00000				0.00	0	500,000,00
Total SLI4 SPOT										0.00	0	500,000,00
Total For SLI4										0.00	0	500,000,00
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB5 SPOT										0.00	0	
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	400,000,000	120,000,000
Total SNT02 SPOT										0.00	400,000,000	120,000,000
Total For SNT02										0.00	400,000,000	120,000,000
SNT03 On 12/04/2023 Spot Bond			6.43000	111.95935	6.43000	117.81381			52,083,000,000,000.00	8,100,000,000	4,720,000,000	
Total SNT03 SPOT									52,083,000,000,000.00	8,100,000,000	4,720,000,000	

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 SNT03									2,083,000,000.00	8,100,000,000	4,720,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total SNT04 SPOT									0.00	0	
Total For SNT04									0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total SOLB01 SPOT									0.00	0	
Total For SOLB01									0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SPDA10 SPOT									0.00	0	
Total For SPDA10									0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total SPDA12 SPOT									0.00	0	
Total For SPDA12									0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SPDA13 SPOT									0.00	0	
Total For SPDA13									0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SPDA8 SPOT									0.00	0	
Total For SPDA8									0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG004 SPOT									0.00	0	
Total For SPG004									0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG005 SPOT									0.00	0	
Total For SPG005									0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG006 SPOT									0.00	0	
Total For SPG006									0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000			0.00	400,000,000	200,000,000
Total SPG007 SPOT									0.00	400,000,000	200,000,000
Total For SPG007									0.00	400,000,000	200,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total SPG008 SPOT									0.00	0	
Total For SPG008									0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	0.00000				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	
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	0.00000				0.00	240,000,000	120,000,000
Total SSA07 SPOT										0.00	240,000,000	120,000,000
Total For SSA07										0.00	240,000,000	120,000,000
SSN004 On 31/03/2021 Spot Bond			5.24500	100.76855	5.24500	100.75443				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN00: On 31/03/2021 Spot Bond			5.24500	100.76855	5.24500	100.75443				0.00	0	20,000,00
Total SSN005 SPOT										0.00	0	20,000,00
Total For SSN005										0.00	0	20,000,00
SSN01: On 31/01/2025 Spot Bond			4.37500	4.37500	4.37500	4.37500				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN01: On 21/12/2026 Spot Bond			7.27500	118.83608	7.27500	118.81289				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN02: On 28/02/2031 Spot Bond			9.47000	84.47808	9.47000	84.45648				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN02: On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN03: On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN03: On 01/06/2021 Spot Bond					0.00000	0.00000				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	9.55000				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04: On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04: On 13/10/2023 Spot Bond			5.98000	115.03033	5.98000	115.01181				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04: On 31/01/2038 Spot Bond			5.50000	95.31410	5.50000	95.25993				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN044 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN044										0.00	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	0.00000				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	3.18500				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05: On 26/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05: On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05: On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN05: On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN06: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN06: On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	5.12000				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN06: On 31/01/2025 Spot Bond			3.76000	3.76000	3.76000	3.76000				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN06: On 31/01/2038 Spot Bond			5.70000	5.70000	5.70000	5.70000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	4.99000				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	5.08000				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	
SSN069 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN070 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN073 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN074 On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN075 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN076 On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN077 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07: On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08: On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08: On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08: On 05/11/2023 Spot Bond					0.00000	0.00000				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	5.52500				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08: On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09: On 28/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 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 SSN098										0.00	0	
SSN09: On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN099 SPOT										0.00	0	
Total For SSN099										0.00	0	
SSN10: On 31/01/2030 Spot Bond			10.17500	88.44038	10.17500	88.41653				0.00	0	
Total SSN100 SPOT										0.00	0	
Total For SSN100										0.00	0	
SSN10: On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN101 SPOT										0.00	0	
Total For SSN101										0.00	0	
SSN10: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN102 SPOT										0.00	0	
Total For SSN102										0.00	0	
SZ25 On 30/09/2025 Spot Bond			8.32000	102.78190	8.32000	102.75888				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	103.94939	8.55000	103.92574				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM2 SPOT										0.00	0	
Total For T16OM2										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total TFS142 SPOT										0.00	1,000,000,000	500,000,000
Total For TFS142										0.00	1,000,000,000	500,000,000
TFS145 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS155 SPOT										0.00	0	
Total For TFS155										0.00	0	
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS159 SPOT										0.00	0	
Total For TFS159										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH14A3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A4 On 21/11/2021 Spot Bond			4.97500	109.25508	4.97500	109.24050				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A7 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A8 On 21/11/2021 Spot Bond			5.13500	107.98658	5.13500	107.97171				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B1 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B2 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B3 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C3 SPOT										0.00	0	
Total For TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				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	9.82000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 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 TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A7 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15A8 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15B3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15C3 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D1 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D2 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	100.95348	8.49000	100.93067				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A4 SPOT										0.00	0	
Total For TH16A4										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A5 SPOT										0.00	0	
Total For TH16A5										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B2 SPOT										0.00	0	
Total For TH16B2										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C2 SPOT										0.00	0	
Total For TH16C2										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TH16D: On 21/08/2024 Spot Bond					0.00000	0.00000				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	109.38200	10.00000	109.35200				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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For TL21U									0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total TL22 SPOT									0.00	0	
Total For TL22									0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total TL23 SPOT									0.00	0	
Total For TL23									0.00	0	
TL24 On 05/09/2022 Spot Bond			5.72000	106.63872	5.72000	106.62212			0.00	0	
Total TL24 SPOT									0.00	0	
Total For TL24									0.00	0	
TL25 On 04/09/2024 Spot Bond			6.88000	109.84187	6.88000	109.82134			0.00	0	
Total TL25 SPOT									0.00	0	
Total For TL25									0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TL26 SPOT									0.00	0	
Total For TL26									0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	500,000,000
Total TL27 SPOT									0.00	1,000,000,000	500,000,000
Total For TL27									0.00	1,000,000,000	500,000,000
TL28 On 24/04/2025 Spot Bond			7.75000	109.85732	7.75000	109.83450		1,550,000,000,000.00	200,000,000	100,000,000	
Total TL28 SPOT								1,550,000,000,000.00	200,000,000	100,000,000	
Total For TL28								1,550,000,000,000.00	200,000,000	100,000,000	
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000			0.00	0	
Total TL29 SPOT									0.00	0	
Total For TL29									0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total TL30 SPOT									0.00	0	
Total For TL30									0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total TL31 SPOT									0.00	0	
Total For TL31									0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total TL32 SPOT									0.00	0	
Total For TL32									0.00	0	
TN21U On 13/05/2021 Spot Bond			100.00000	67.99031	100.00000	67.84065			0.00	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 TN21U SPOT									0.00	0	
Total For TN21U									0.00	0	
TN23 On 06/11/2023 Spot Bond			6.57000	116.03432	6.57000	116.01394		17,870,400,000,000.00	2,720,000,000	1,468,200,000	
Total TN23 SPOT								17,870,400,000,000.00	2,720,000,000	1,468,200,000	
Total For TN23								17,870,400,000,000.00	2,720,000,000	1,468,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	22.24725	100.00000	22.19828		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			8.75000	104.04554	8.75000	104.02133		38,517,500,000,000.00	4,402,000,000	12,550,709,200	
Total TN25 SPOT								38,517,500,000,000.00	4,402,000,000	12,550,709,200	
Total For TN25								38,517,500,000,000.00	4,402,000,000	12,550,709,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.19645	100.00000	12.16960		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.19000	101.90131	9.19000	101.87643		44,130,380,000,000.00	4,802,000,000	6,829,876,100	
Total TN27 SPOT								44,130,380,000,000.00	4,802,000,000	6,829,876,100	
Total For TN27								44,130,380,000,000.00	4,802,000,000	6,829,876,100	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.42695	100.00000	12.39960		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			11.23500	95.45097	11.23500	95.42247		106,732,500,000,000.00	9,500,000,000	8,220,000,000	
Total TN30 SPOT								106,732,500,000,000.00	9,500,000,000	8,220,000,000	
Total For TN30								106,732,500,000,000.00	9,500,000,000	8,220,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	116.81253	8.00000	116.78749		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			12.99500	83.91454	12.99500	83.88567		194,275,250,000,000.00	14,950,000,000	6,650,000,000	
Total TN40 SPOT								194,275,250,000,000.00	14,950,000,000	6,650,000,000	
Total For TN40								194,275,250,000,000.00	14,950,000,000	6,650,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.79994	10.75000	99.77138		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TNF25U SPOT								0.00	0	0	
Total For TNF25U								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
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.38200	10.00000	109.35200				0.00	0	
Total TPDA01/JIBAR SPOT										0.00	0	
Total For TPDA01/JIBAR										0.00	0	
TPDA0 On 30/11/2020 Spot Bond			5.99000	103.74797	5.99000	103.73111				0.00	0	
Total TPDA08 SPOT										0.00	0	
Total For TPDA08										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2B1 SPOT										0.00	0	
Total For TRA2B1										0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A On 14/11/2022 Spot Bond			5.69000	110.02198	5.69000	110.00520				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A6 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 TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B2 SPOT										0.00	0	
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			5.98000	111.55447	5.98000	111.54244				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	104.04576	8.62000	104.02177				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total 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	
TRQ12L 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	
TRQ13L 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	
TRQ14L 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSG06 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	
TSG07 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	
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23€ On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP24(On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP24(On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP24(On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP24€ On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP24€ On 22/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP24(On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP247 SPOT										0.00	0	
Total For TSP247										0.00	0	
TSP24€ On 21/07/2021 Spot Bond					0.00000	0.00000				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	

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 TSP249										0.00	0	
TSP25C On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP250 SPOT										0.00	0	
Total For TSP250										0.00	0	
TSP251 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP251 SPOT										0.00	0	
Total For TSP251										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF02 On 24/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC342 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC342 SPOT										0.00	0	
Total For TWC342										0.00	0	
TWC343 On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC343 SPOT										0.00	0	
Total For TWC343										0.00	0	
TWC344 On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC344 SPOT										0.00	0	
Total For TWC344										0.00	0	
TWC345 On 28/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC345 SPOT										0.00	0	
Total For TWC345										0.00	0	
TWC346 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC346 SPOT										0.00	0	
Total For TWC346										0.00	0	
TWC34 On 13/11/2020 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 TWC347 SPOT										0.00	0	
Total For TWC347										0.00	0	
TWC34 On 24/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC348 SPOT										0.00	0	
Total For TWC348										0.00	0	
TWC34 On 07/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC349 SPOT										0.00	0	
Total For TWC349										0.00	0	
TWC35 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC350 SPOT										0.00	0	
Total For TWC350										0.00	0	
UG21 On 02/03/2021 Spot Bond			6.39000	102.63676	6.39000	102.61926				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			9.45000	108.47225	9.45000	108.44460		2,835,000,000,000.00		300,000,000	400,000,000	
Total UG26 SPOT								2,835,000,000,000.00		300,000,000	400,000,000	
Total For UG26								2,835,000,000,000.00		300,000,000	400,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA7I 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	
VCJA8I 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	
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VCJB9U									0.00	0	
VCPA1 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	
VCPA2 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	
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VCPA3U SPOT									0.00	0	
Total For VCPA3U									0.00	0	
VCPA4 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	
VCPA5 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	
VCPA6 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	
VCPA7 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	
VCPA8 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	
VCPA9 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	

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
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	
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	0.00000			0.00	0	
Total VKE10 SPOT									0.00	0	
Total For VKE10									0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE11 SPOT									0.00	0	
Total For VKE11									0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE12 SPOT									0.00	0	
Total For VKE12									0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE13 SPOT									0.00	0	
Total For VKE13									0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE14 SPOT									0.00	0	
Total For VKE14									0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total VKE15 SPOT									0.00	0	
Total For VKE15									0.00	0	
VKE16 On 14/02/2025 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 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
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	
Total For VPB05U										0.00	0	
VPB06L 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	
VPB07L 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	
VPB08L 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	
VPB09L 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	
VPB10L 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	
VPB11L 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	
VPB12L 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	
VPB13L 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	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U 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 VR862U									0.00	0	
VR865L 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	
VR873L 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	
VR874L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
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	
VR1875 On 28/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total VR1875 SPOT									0.00	0	
Total For VR1875									0.00	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	110,000,00
Total WHL02 SPOT									0.00	0	110,000,00
Total For WHL02									0.00	0	110,000,00
WHL02 On 27/10/2022 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 WHL02U SPOT										0.00	0	
Total For WHL02U										0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				0.00	240,000,000	120,000,000
Total WHL03 SPOT										0.00	240,000,000	120,000,000
Total For WHL03										0.00	240,000,000	120,000,000
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	
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	105.96755	4.50000	105.95473				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5/f On 28/05/2021 Spot Bond			100.00000	65.41220	100.00000	65.26822				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.42e+017	794,732,657,300	703,277,157,04
Total for SPOT :										2.42e+017	794,732,657,300	703,277,157,04

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									2.42e+017	794,732,658,170	703,278,189,56
Total Options									8 850 681.00	4,500	236,87
Grand Total:									2.42e+017	794,732,662,670	703,278,426,45