



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/01/2020

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 06/02/2020 Bond Future			10.97278	78.81662	10.94344	78.98491			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.09046	76.45512	11.05987	76.62745			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.21081	77.85445	11.17929	78.02880			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.33328	75.52296	11.30040	75.70154			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.27033	80.07731	11.24096	80.27040			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.38591	77.26771	11.35531	77.46532			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.50237	78.68110	11.47085	78.88115			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.61969	75.89508	11.58685	76.09984			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			136.05932	136.05932	136.07600	136.07600			0.00	0	5,063
I2025 On 07/05/2020 Bond Future			138.56465	138.56465	138.58333	138.58333			0.00	0	0
I2025 On 06/08/2020 Bond Future			139.68257	139.68257	139.69945	139.69945			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.29455	142.29455	142.31371	142.31371			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	Open Interest
Total I2025 Future											0.00	0	5,063
Total For I2025											0.00	0	5,063
I2029	On	06/02/2020			101.59077	101.59077	101.60278	101.60278			0.00	0	3,765
I2029	On	07/05/2020			102.35778	102.35778	102.37139	102.37139			0.00	0	0
I2029	On	06/08/2020			104.28688	104.28688	104.29900	104.29900			0.00	0	0
I2029	On	05/11/2020			105.10330	105.10330	105.11710	105.11710			0.00	0	0
Total I2029 Future											0.00	0	3,765
Total For I2029											0.00	0	3,765
I2033	On	06/02/2020			101.46970	101.46970	101.53810	101.53810			0.00	0	6,960
I2033	On	07/05/2020			102.15221	102.15221	102.22314	102.22314			0.00	0	0
I2033	On	06/08/2020			104.07731	104.07731	104.14798	104.14798			0.00	0	0
I2033	On	05/11/2020			104.81184	104.81184	104.88522	104.88522			0.00	0	0
Total I2033 Future											0.00	0	6,960
Total For I2033											0.00	0	6,960
I2038	On	06/02/2020			116.83234	116.83234	116.76281	116.76281			0.00	0	10,886
I2038	On	07/05/2020			118.98348	118.98348	118.91427	118.91427			0.00	0	0
I2038	On	06/08/2020			119.54568	119.54568	119.47328	119.47328			0.00	0	0
I2038	On	05/11/2020			121.78114	121.78114	121.70899	121.70899			0.00	0	0
Total I2038 Future											0.00	0	10,886
Total For I2038											0.00	0	10,886
I2046	On	06/02/2020			107.84594	107.84594	107.85795	107.85795			0.00	0	12,850
I2046	On	07/05/2020			108.09747	108.09747	108.11130	108.11130			0.00	0	0
I2046	On	06/08/2020			110.13466	110.13466	110.14697	110.14697			0.00	0	0
I2046	On	05/11/2020			110.41273	110.41273	110.42684	110.42684			0.00	0	0
Total I2046 Future											0.00	0	12,850
Total For I2046											0.00	0	12,850
I2050	On	06/02/2020			109.75633	109.75633	109.76859	109.76859			0.00	0	11,797
I2050	On	07/05/2020			111.77728	111.77728	111.79116	111.79116			0.00	0	0
I2050	On	06/08/2020			112.01879	112.01879	112.03118	112.03118			0.00	0	0
I2050	On	05/11/2020			114.11351	114.11351	114.12772	114.12772			0.00	0	0
Total I2050 Future											0.00	0	11,797
Total For I2050											0.00	0	11,797
R186	On	06/02/2020			8.27191	112.95620	8.25166	113.06823		5.70	22,591,240.00	200	103,151
R186	On	07/05/2020			8.31807	115.00834	8.29650	115.12383		5.65	0.00	0	1,650
R186	On	06/08/2020			8.36339	111.81779	8.34100	111.93370		5.95	0.00	0	0
R186	On	05/11/2020			8.40542	113.90880	8.38150	114.02837		5.95	0.00	0	0
Total R186 Future											22,591,240.00	200	104,801
R186	On	06/02/2020	8.56	Call			1,896.97000	1.89697	1,798,090	5.95	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	Open Interest
R186	On	06/02/2020	Bond Future	8.56	Put			206.64000	0.20664	219,790	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,941.84000	1.94184	1,842,330	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			197.24000	0.19724	209,760	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,852.45000	1.85245	1,754,230	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			412.63000	0.41263	365,230	5.62	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			216.42000	0.21642	230,230	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,066.86000	4.06686	3,955,670	6.45	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			20.86000	0.02086	21,700	6.45	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,635.32000	1.63532	1,540,750	5.88	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			271.33000	0.27133	288,790	5.88	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			1,200.38000	1.20038	1,265,010	5.62	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,135.06000	2.13506	2,058,310	5.80	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,051.51000	1.05151	1,090,250	5.80	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			638.81000	0.63881	601,490	5.49	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			2,789.43000	2.78943	2,867,600	5.49	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,086.13000	4.08613	4,181,450	5.36	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			272.96000	0.27296	252,790	5.36	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			1,550.16000	1.55016	1,602,760	5.67	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,461.71000	1.46171	1,398,820	5.67	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,808.34000	3.80834	3,711,800	6.23	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			479.31000	0.47931	498,260	6.23	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			976.21000	0.97621	926,880	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,143.99000	2.14399	2,210,150	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			997.77000	0.99777	947,760	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,111.26000	2.11126	2,176,740	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			955.20000	0.95520	906,550	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,177.29000	2.17729	2,244,130	5.57	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,125.22000	2.12522	2,060,570	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,975.12000	1.97512	2,026,380	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,153.35000	2.15335	2,088,220	6.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,951.55000	1.95155	2,002,330	6.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,097.63000	2.09763	2,033,440	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,999.26000	1.99926	2,050,980	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,548.40000	2.54840	2,604,970	5.88	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,340.55000	2.34055	2,277,550	5.88	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,299.87000	5.29987	5,206,730	6.43	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,014.72000	1.01472	1,041,150	6.43	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,238.51000	3.23851	3,163,400	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,856.52000	1.85652	1,900,980	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,177.94000	3.17794	3,103,540	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,894.46000	1.89446	1,939,630	6.02	0.00	0	0

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R186	On	05/11/2020	Bond Future	7.84	Put			4,002.14000	4.00214	4,079,030	5.66	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,250.60000	1.25060	1,207,920	5.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,208.16000	3.20816	3,133,400	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,875.41000	1.87541	1,920,220	6.02	0.00	0	0
Total R186 Option												0.00	0	56,693
Total For R186												22,591,240.00	200	161,494
R197	On	06/02/2020	Bond Future			301.02920	301.02920	301.06809	301.06809			0.00	0	2,540
R197	On	07/05/2020	Bond Future			306.57218	306.57218	306.61570	306.61570			0.00	0	0
R197	On	06/08/2020	Bond Future			304.61847	304.61847	304.65797	304.65797			0.00	0	0
R197	On	05/11/2020	Bond Future			310.31451	310.31451	310.35901	310.35901			0.00	0	0
Total R197 Future												0.00	0	2,540
Total For R197												0.00	0	2,540
R202	On	06/02/2020	Bond Future			226.76128	226.76128	226.66428	226.66428			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.93661	230.93661	230.84086	230.84086			0.00	0	0
R202	On	06/08/2020	Bond Future			231.18255	231.18255	231.08117	231.08117			0.00	0	0
R202	On	05/11/2020	Bond Future			235.50541	235.50541	235.40548	235.40548			0.00	0	0
Total R202 Future												0.00	0	8,469
Total For R202												0.00	0	8,469
R2023	On	06/02/2020	Bond Future			7.22096	104.92927	7.21504	104.94536		2.23	0.00	0	44,450
R2023	On	07/05/2020	Bond Future			7.20110	102.90333	7.19409	102.92099		2.26	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			7.16288	104.79796	7.15582	104.81432		2.26	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.11928	102.82260	7.11071	102.84069		2.33	0.00	0	0
Total R2023 Future												0.00	0	57,962
R2023	On	06/02/2020	Bond Future	7.53	Call			904.78000	0.90478	888,110	2.55	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			53.53000	0.05353	52,950	2.55	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			929.05000	0.92905	912,350	2.56	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			50.91000	0.05091	50,300	2.56	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			880.58000	0.88058	863,940	2.53	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			56.22000	0.05622	55,670	2.53	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			938.51000	0.93851	949,460	2.09	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			204.11000	0.20411	197,710	2.09	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			973.86000	0.97386	985,120	2.09	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			211.76000	0.21176	205,210	2.09	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			956.09000	0.95609	967,200	2.09	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			219.61000	0.21961	212,900	2.09	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			878.99000	0.87899	868,070	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			591.71000	0.59171	597,150	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			849.91000	0.84991	839,150	2.27	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			608.83000	0.60883	614,430	2.27	0.00	0	0

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R2023	On	06/08/2020	Bond Future	7.27	Call			864.25000	0.86425	853,410	2.27	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			600.06000	0.60006	605,580	2.27	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			574.81000	0.57481	580,090	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,322.91000	1.32291	1,310,040	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			568.04000	0.56804	573,260	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,294.68000	1.29468	1,281,930	2.39	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			581.64000	0.58164	586,980	2.39	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,308.76000	1.30876	1,295,950	2.40	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,962
R2030	On	06/02/2020	Bond Future			9.05780	93.38697	9.02271	93.60417		8.47	37,354,788.00	400	77,691
R2030	On	07/05/2020	Bond Future			9.12278	95.08360	9.08613	95.30593		8.49	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.18907	92.82033	9.15118	93.04534		9.12	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.24876	94.55793	9.20916	94.78836		9.13	0.00	0	0
Total R2030 Future												37,354,788.00	400	77,691
R2030	On	06/02/2020	Bond Future	8.40	Call			29.53000	0.02953	20,530	7.82	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			223.89000	0.22389	252,160	9.02	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,803.81000	1.80381	1,635,930	8.77	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			408.66000	0.40866	457,980	8.77	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			994.62000	0.99462	1,096,690	8.47	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			853.69000	0.85369	738,560	8.47	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			3,997.13000	3.99713	4,205,330	7.82	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			596.81000	0.59681	664,990	8.65	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,421.44000	1.42144	1,270,370	8.66	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			575.42000	0.57542	641,550	8.66	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,342.22000	1.34222	1,195,270	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			618.82000	0.61882	689,070	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,524.74000	2.52474	2,335,810	9.02	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,381.55000	1.38155	1,232,530	8.65	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,897.31000	2.89731	3,035,700	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,097.97000	1.09797	1,012,850	8.32	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,857.87000	2.85787	2,995,080	8.32	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,052.36000	1.05236	969,600	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			2,936.89000	2.93689	3,076,460	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,075.12000	1.07512	991,180	8.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,439.51000	2.43951	2,322,920	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,684.86000	2.68486	2,793,280	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,379.71000	2.37971	2,264,820	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,744.53000	2.74453	2,854,650	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,409.51000	2.40951	2,293,770	9.01	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	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Put			2,714.57000	2.71457	2,823,840	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,931.21000	7.93121	7,741,340	10.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			948.10000	0.94810	988,660	10.06	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,204.84000	3.20484	3,080,560	9.12	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,356.70000	6.35670	6,525,070	8.56	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,105.77000	1.10577	1,043,710	8.56	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,644.18000	3.64418	3,763,550	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,444.22000	1.44422	1,369,370	8.68	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,675.71000	3.67571	3,795,790	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,623.82000	2.62382	2,513,470	9.00	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,522.04000	7.52204	7,336,190	10.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,866.84000	1.86684	1,777,890	8.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,083.48000	3.08348	3,189,630	9.12	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,667.75000	2.66775	2,763,200	9.22	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,746.85000	3.74685	3,611,210	9.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,643.23000	2.64323	2,738,020	9.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,680.89000	3.68089	3,546,560	9.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,651.41000	2.65141	2,540,350	9.00	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,514.98000	5.51498	5,670,560	8.68	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			6,240.31000	6.24031	6,067,730	9.84	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,449.85000	1.44985	1,507,700	9.84	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,715.13000	4.71513	4,856,610	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,692.12000	2.69212	2,788,220	9.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,067.02000	1.06702	1,111,600	10.06	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,713.97000	3.71397	3,578,990	9.22	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												37,354,788.00	400	159,331
R2032	On	06/02/2020	Bond Future			9.43019	94.57798	9.40031	94.77909		9.51	69,987,705.20	740	70,272
R2032	On	07/05/2020	Bond Future			9.50025	92.13664	9.46911	92.34263		9.97	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.57100	93.82682	9.53895	94.03516		10.40	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.64064	91.42468	9.60722	91.63812		10.75	0.00	0	0
Total R2032 Future												69,987,705.20	740	70,272
R2032	On	06/02/2020	Bond Future	9.38	Put			1,101.21000	1.10121	1,191,440	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			997.92000	0.99792	884,870	9.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,067.45000	1.06745	1,155,510	9.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			1,032.34000	1.03234	917,130	9.38	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,034.43000	1.03443	1,120,330	9.38	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			964.17000	0.96417	853,290	9.35	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,130.80000	3.13080	3,254,650	9.57	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,202.33000	1.20233	1,122,420	9.54	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	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Put			3,213.81000	3.21381	3,339,890	9.54	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,228.95000	1.22895	1,147,920	9.56	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,172.20000	3.17220	3,297,160	9.56	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,255.70000	1.25570	1,173,560	9.57	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,758.94000	2.75894	2,650,690	10.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,209.35000	3.20935	3,309,440	10.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,693.85000	2.69385	2,587,090	10.35	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,275.48000	3.27548	3,377,060	10.35	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,726.30000	2.72630	2,618,790	10.36	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,242.29000	3.24229	3,343,120	10.36	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,369.82000	5.36982	5,499,320	10.32	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			2,111.82000	2.11182	2,027,880	10.32	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,713.43000	1.71343	1,640,390	10.20	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,104.14000	4.10414	4,212,370	10.55	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			3,025.80000	3.02580	2,920,590	10.55	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,663.61000	9.66361	9,480,980	11.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,104.35000	3.10435	3,192,880	10.76	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			4,109.94000	4.10994	3,984,430	10.76	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,076.74000	3.07674	3,164,670	10.76	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			4,039.31000	4.03931	3,914,980	10.75	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			972.81000	0.97281	1,006,430	11.77	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,121.68000	6.12168	6,262,080	10.20	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,545.97000	3.54597	3,643,560	10.66	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,563.75000	3.56375	3,447,900	10.66	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			9,259.44000	9.25944	9,079,620	11.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,132.18000	3.13218	3,221,290	10.75	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			874.39000	0.87439	905,200	11.77	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			4,074.55000	4.07455	3,949,640	10.76	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												69,987,705.20	740	82,272
R2035	On	06/02/2020	Bond Future			9.76834	97.04387	9.73858	97.26446		10.45	32,994,915.80	340	118,452
R2035	On	07/05/2020	Bond Future			9.84073	94.30385	9.80981	94.52965		10.99	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.91358	96.03334	9.88181	96.26180		11.53	0.00	0	0
R2035	On	05/11/2020	Bond Future			9.98872	93.33055	9.95568	93.56452		11.94	0.00	0	0
Total R2035 Future												32,994,915.80	340	118,452
R2035	On	06/02/2020	Bond Future	9.60	Call			716.29000	0.71629	621,420	10.22	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			1,753.67000	1.75367	1,879,390	10.22	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			745.06000	0.74506	647,810	10.24	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			1,707.02000	1.70702	1,830,360	10.24	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			688.13000	0.68813	595,640	10.21	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	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Put			1,801.02000	1.80102	1,929,120	10.21	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			2,518.46000	2.51846	2,623,590	11.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,300.00000	2.30000	2,179,330	11.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,391.32000	5.39132	5,566,040	10.00	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			612.13000	0.61213	561,050	10.00	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,287.24000	1.28724	1,202,600	10.59	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			3,822.53000	3.82253	3,963,690	10.59	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			7,133.91000	7.13391	6,937,820	12.90	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			612.63000	0.61263	642,340	12.90	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,315.72000	1.31572	1,229,890	10.61	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,774.97000	3.77497	3,914,940	10.61	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,344.76000	1.34476	1,257,730	10.63	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,728.06000	3.72806	3,866,830	10.63	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			6,121.81000	6.12181	5,934,380	12.51	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			795.61000	0.79561	833,980	12.51	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			5,823.82000	5.82382	6,006,000	9.84	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			491.58000	0.49158	447,960	9.84	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,627.20000	2.62720	2,735,710	10.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,188.13000	2.18813	2,070,840	10.99	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			7,518.49000	7.51849	7,696,140	10.20	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			835.19000	0.83519	784,380	10.20	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,230.17000	9.23017	9,423,180	10.20	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			525.60000	0.52560	490,150	10.20	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,491.35000	3.49135	3,363,540	11.45	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,216.82000	3.21682	3,317,470	11.45	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,529.92000	3.52992	3,401,330	11.46	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,183.70000	3.18370	3,283,570	11.46	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,452.68000	3.45268	3,325,660	11.44	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,249.92000	3.24992	3,351,360	11.44	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,572.81000	5.57281	5,421,330	12.22	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,904.04000	2.90404	2,986,530	12.22	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,487.63000	5.48763	5,337,310	12.20	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,954.94000	2.95494	3,038,590	12.20	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,530.16000	5.53016	5,379,260	12.21	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			2,929.39000	2.92939	3,012,460	12.21	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												32,994,915.80	340	171,803
R2037	On	06/02/2020	Bond Future			9.93205	88.61572	9.90736	88.79881		11.65	200,271,527.20	2,260	75,429
R2037	On	07/05/2020	Bond Future			10.00892	90.22563	9.98326	90.41322		11.70	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.08778	87.62057	10.06144	87.81026		12.88	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	Open Interest
R2037	On	05/11/2020	Bond Future			10.16025	89.26285	10.13289	89.45723		12.74	0.00	0	0
Total R2037 Future												200,271,527.20	2,260	75,429
R2037	On	06/02/2020	Bond Future	9.66	Put			2,315.25000	2.31525	2,437,530	11.01	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			470.73000	0.47073	407,970	11.04	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,260.45000	2.26045	2,380,780	11.04	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			493.22000	0.49322	428,490	11.06	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,206.45000	2.20645	2,324,810	11.06	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			448.94000	0.44894	388,130	11.01	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,098.14000	4.09814	4,218,890	11.00	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,173.17000	1.17317	1,105,330	11.02	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,048.10000	4.04810	4,167,850	11.02	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,200.38000	1.20038	1,131,530	11.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			3,998.52000	3.99852	4,117,260	11.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,146.33000	1.14633	1,079,490	11.00	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,744.94000	2.74494	2,652,280	12.72	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,216.27000	4.21627	4,313,300	12.72	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,778.52000	2.77852	2,685,190	12.73	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,175.94000	4.17594	4,272,300	12.73	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,812.58000	2.81258	2,718,570	12.74	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,136.18000	4.13618	4,231,860	12.74	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,291.42000	4.29142	4,181,200	12.69	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			3,957.14000	3.95714	4,041,300	12.69	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,328.42000	4.32842	4,217,670	12.69	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			3,923.43000	3.92343	4,007,060	12.69	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,254.24000	4.25424	4,144,550	12.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			3,990.76000	3.99076	4,075,450	12.68	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												200,271,527.20	2,260	75,429
R2040	On	06/02/2020	Bond Future			10.05727	91.23470	10.03259	91.43065		12.08	543,758,812.00	5,960	47,031
R2040	On	07/05/2020	Bond Future			10.13467	92.89224	10.10905	93.09286		12.14	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.21409	90.08519	10.18780	90.28808		13.41	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.28711	91.77396	10.25981	91.98192		13.29	0.00	0	0
Total R2040 Future												543,758,812.00	5,960	47,031
R2040	On	06/02/2020	Bond Future	9.75	Call			426.31000	0.42631	366,800	11.64	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			1.33000	0.00133	0,860	10.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			14,597.80000	14.59780	14,793,750	10.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	10.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			2,718.57000	2.71857	2,855,010	11.64	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			446.96000	0.44696	385,480	11.66	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			2,656.56000	2.65656	2,791,030	11.66	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	Open Interest
R2040	On	06/02/2020	Bond Future	9.74	Call			405.77000	0.40577	348,250	11.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			2,780.81000	2.78081	2,919,240	11.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			8,837.07000	8.83707	9,032,550	10.71	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,208.69000	1.20869	1,137,000	11.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,261.14000	4.26114	4,390,070	11.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			2,990.42000	2.99042	3,089,850	11.76	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,128.54000	2.12854	2,027,350	11.76	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,238.49000	1.23849	1,165,670	11.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,208.34000	4.20834	4,336,140	11.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,268.49000	1.26849	1,194,560	11.22	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,155.86000	4.15586	4,282,550	11.22	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			5,622.38000	5.62238	5,776,380	10.57	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			638.09000	0.63809	591,470	10.57	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			3,020.08000	3.02008	2,918,690	13.13	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,332.31000	4.33231	4,433,810	13.13	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			3,056.95000	3.05695	2,954,840	13.15	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,290.13000	4.29013	4,390,910	13.15	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			3,094.04000	3.09404	2,991,210	13.16	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,248.29000	4.24829	4,348,350	13.16	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,231.58000	4.23158	4,320,580	13.35	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,609.21000	4.60921	4,491,370	13.33	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,303.33000	4.30333	4,393,450	13.33	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,648.89000	4.64889	4,530,490	13.34	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,267.16000	4.26716	4,356,720	13.34	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			4,334.76000	4.33476	4,220,920	13.27	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,088.65000	8.08865	8,227,020	12.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,981.06000	1.98106	1,911,470	12.65	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,507.56000	5.50756	5,615,300	13.08	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,489.69000	3.48969	3,389,470	13.08	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,689.06000	4.68906	4,570,100	13.35	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,217.40000	1.21740	1,248,950	14.50	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			10,232.97000	10.23297	10,062,650	14.50	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,509.15000	1.50915	1,546,790	14.50	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			6,809.03000	6.80903	6,933,300	12.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,617.41000	2.61741	2,533,720	12.85	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,562.70000	4.56270	4,656,820	13.27	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			11,219.60000	11.21960	11,043,190	14.50	0.00	0	0
Total R2040 Option												0.00	0	17,280
Total For R2040												543,758,812.00	5,960	64,311
R2044	On	06/02/2020	Bond Future			10.14179	87.81616	10.11206	88.05471		12.74	0.00	0	50,701

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future			10.21776	89.41151	10.18694	89.65556		12.81	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.29562	86.66582	10.26397	86.91298		14.16	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.36718	88.29070	10.33439	88.54363		14.05	0.00	0	0
Total R2044 Future												0.00	0	50,701
R2044	On	06/02/2020	Bond Future	9.09	Put			8,909.50000	8.90950	9,147,480	11.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			1.50000	0.00150	0,930	11.30	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			3,324.30000	3.32430	3,516,570	11.61	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			244.65000	0.24465	198,370	11.61	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			5,217.09000	5.21709	4,987,600	13.96	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			109.31000	0.10931	118,370	13.96	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			290.14000	0.29014	237,620	11.67	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,114.85000	3.11485	3,300,880	11.67	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			306.91000	0.30691	252,190	11.70	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,046.90000	3.04690	3,230,730	11.70	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			274.10000	0.27410	223,730	11.65	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,183.66000	3.18366	3,371,840	11.65	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,831.13000	1.83113	1,722,250	12.37	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			6,649.08000	6.64908	6,850,860	11.08	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			456.15000	0.45615	413,880	11.08	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,545.89000	3.54589	3,682,360	12.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,795.17000	1.79517	1,687,590	12.34	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,587.57000	1.58757	1,487,810	12.21	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,772.98000	5.77298	5,579,020	13.93	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,053.14000	1.05314	1,103,230	13.93	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			7,575.31000	7.57531	7,788,320	10.90	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			305.26000	0.30526	274,220	10.90	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,499.86000	3.49986	3,635,030	12.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,352.23000	4.35223	4,509,640	11.98	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			7,410.36000	7.41036	7,200,360	14.64	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			708.37000	0.70837	742,420	14.64	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			8,144.26000	8.14426	8,362,930	10.80	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			236.47000	0.23647	211,090	10.80	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			3,832.84000	3.83284	3,977,130	12.21	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,462.48000	4.46248	4,622,510	11.93	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,995.79000	6.99579	6,789,270	14.46	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			781.67000	0.78167	819,200	14.46	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,243.12000	1.24312	1,157,790	11.95	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,407.00000	4.40700	4,565,720	11.95	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,272.50000	1.27250	1,185,860	11.98	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,214.32000	1.21432	1,130,300	11.93	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	Open Interest
R2044	On	06/08/2020	Bond Future	10.93	Call			6,905.51000	6.90551	6,722,180	15.31	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			2,272.17000	2.27217	2,171,180	13.63	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,672.02000	1.67202	1,727,500	15.66	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,289.60000	11.28960	11,504,300	12.52	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			467.38000	0.46738	434,920	12.52	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,619.60000	6.61960	6,784,100	13.29	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,667.96000	1.66796	1,585,300	13.29	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			5,533.27000	5.53327	5,679,440	13.63	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,943.55000	1.94355	2,007,380	15.31	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,304.84000	2.30484	2,202,940	13.64	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,482.77000	5.48277	5,628,030	13.64	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			2,337.77000	2.33777	2,234,950	13.66	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,432.65000	5.43265	5,576,990	13.66	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			8,537.81000	8.53781	8,728,940	12.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			950.46000	0.95046	894,430	12.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			4,951.83000	4.95183	5,087,120	13.82	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,680.46000	2.68046	2,568,590	13.82	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,754.74000	7.75474	7,563,060	15.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			8,373.41000	8.37341	8,185,390	15.20	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,296.45000	2.29645	2,361,360	15.20	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			3,217.89000	3.21789	3,104,720	13.80	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			13,436.77000	13.43677	13,649,810	13.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			751.19000	0.75119	711,300	13.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			5,876.90000	5.87690	6,012,980	13.85	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,377.38000	1.37738	1,313,710	13.17	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,162.16000	6.16216	6,302,660	13.79	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			3,184.18000	3.18418	3,071,750	13.79	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			9,385.93000	9.38593	9,188,440	15.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,437.39000	2.43739	2,342,790	13.57	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,114.12000	6.11412	6,253,880	13.80	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,491.42000	4.49142	4,603,960	14.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,651.87000	4.65187	4,510,790	14.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,454.22000	4.45422	4,566,070	14.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,572.26000	4.57226	4,432,560	14.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,387.57000	3.38757	3,270,720	13.85	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,127.34000	10.12734	10,316,600	13.17	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,623.06000	9.62306	9,423,400	15.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,801.96000	1.80196	1,855,230	15.33	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,415.15000	7.41515	7,573,480	13.57	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,528.89000	4.52889	4,642,120	14.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,895.17000	1.89517	1,950,610	15.33	0.00	0	568

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 05/11/2020 Bond Future	10.35	Call			4,611.99000	4.61199	4,471,600	14.14	0.00	0	0
Total R2044 Option									0.00	0	16,344
Total For R2044									0.00	0	67,045
R2048 On 06/02/2020 Bond Future			10.12731	91.20637	10.09759	91.45143		12.50	0.00	0	95,182
R2048 On 07/05/2020 Bond Future			10.19743	88.42377	10.16666	88.67436		13.21	0.00	0	0
R2048 On 06/08/2020 Bond Future			10.26796	90.04454	10.23639	90.29838		13.90	0.00	0	0
R2048 On 05/11/2020 Bond Future			10.33992	87.29379	10.30720	87.55360		14.50	0.00	0	0
Total R2048 Future									0.00	0	95,182
R2048 On 06/02/2020 Bond Future	9.71	Call			259.37000	0.25937	211,550	11.95	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			3,568.47000	3.56847	3,765,710	11.95	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			274.54000	0.27454	224,650	11.97	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			3,495.54000	3.49554	3,690,710	11.97	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			244.82000	0.24482	199,020	11.92	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			3,642.16000	3.64216	3,841,420	11.92	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			1,249.15000	1.24915	1,162,240	12.27	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			4,508.84000	4.50884	4,672,520	12.27	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,279.26000	1.27926	1,190,980	12.30	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			4,451.98000	4.45198	4,614,290	12.30	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,219.64000	1.21964	1,134,090	12.25	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			4,566.43000	4.56643	4,731,470	12.25	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			9,412.26000	9.41226	9,617,130	12.28	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			776.15000	0.77615	727,180	12.28	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			11,533.20000	11.53320	11,754,050	12.28	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			471.06000	0.47106	438,070	12.28	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			3,626.18000	3.62618	3,490,310	13.83	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,001.56000	4.00156	4,119,530	13.83	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			3,667.22000	3.66722	3,530,480	13.84	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			3,961.44000	3.96144	4,078,540	13.84	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			3,585.07000	3.58507	3,450,090	13.81	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,041.74000	4.04174	4,160,600	13.81	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,610.50000	3.61050	3,487,010	14.32	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			5,784.56000	5.78456	5,920,880	14.32	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,538.94000	3.53894	3,416,970	14.30	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			5,879.57000	5.87957	6,017,410	14.30	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,574.48000	3.57448	3,451,750	14.31	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			5,831.75000	5.83175	5,968,830	14.31	0.00	0	0
Total R2048 Option									0.00	0	23,640
Total For R2048									0.00	0	118,822
R208 On 06/02/2020 Bond Future			6.67562	102.54037	6.66690	102.54976		0.51	0.00	0	14,955
R208 On 07/05/2020 Bond Future			6.47279	100.99994	6.45998	101.01083		0.45	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			6.06838	102.86227	6.05307	102.87176		0.38	0.00	0	0
R208	On	05/11/2020	Bond Future			5.10416	101.37612	5.07539	101.38717		0.26	0.00	0	0
Total R208 Future												0.00	0	15,015
R208	On	06/02/2020	Bond Future	6.13	Call			0.00000	0.00000	0,000	0.43	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			580.81000	0.58081	590,200	0.43	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.00000	0.00000	0,000	0.43	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			569.95000	0.56995	579,340	0.43	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.00000	0.00000	0,000	0.43	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			591.68000	0.59168	601,070	0.43	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,418.53000	1.41853	1,429,420	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,409.84000	1.40984	1,420,730	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,427.23000	1.42723	1,438,120	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			326.05000	0.32605	334,410	0.32	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			14.43000	0.01443	13,250	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			320.67000	0.32067	328,980	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			15.32000	0.01532	14,090	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			315.33000	0.31533	323,590	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			13.58000	0.01358	12,450	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			45.58000	0.04558	42,140	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			163.03000	0.16303	170,640	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			46.77000	0.04677	43,270	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			160.37000	0.16037	167,920	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			48.31000	0.04831	44,740	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			158.06000	0.15806	165,540	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	15,015
R209	On	06/02/2020	Bond Future			9.80459	73.75801	9.77479	73.94628		11.86	137,927,478.70	1,870	101,926
R209	On	07/05/2020	Bond Future			9.87304	71.94678	9.84217	72.13940		12.50	0.00	0	0
R209	On	06/08/2020	Bond Future			9.94193	73.26594	9.91029	73.46095		13.04	0.00	0	0
R209	On	05/11/2020	Bond Future			10.00950	71.48778	9.97671	71.68742		13.64	0.00	0	0
Total R209 Future												137,927,478.70	1,870	101,926
R209	On	06/02/2020	Bond Future	9.51	Call			370.66000	0.37066	313,000	11.50	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,075.36000	2.07536	2,205,970	11.50	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			387.88000	0.38788	328,380	11.52	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,027.15000	2.02715	2,155,920	11.52	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			353.98000	0.35398	298,150	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,124.20000	2.12420	2,256,640	11.49	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	Open Interest
R209	On	06/02/2020	Bond Future	9.40	Put			2,643.36000	2.64336	2,792,880	11.30	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			213.29000	0.21329	174,540	11.30	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,051.33000	1.05133	981,890	12.10	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,499.37000	3.49937	3,622,550	12.10	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,074.16000	1.07416	1,003,740	12.12	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,456.62000	3.45662	3,578,820	12.12	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,028.79000	1.02879	960,340	12.08	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,542.49000	3.54249	3,666,660	12.08	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.01000	0.00001	0,010	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			35,947.33000	35.94733	36,142,340	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.01000	0.00001	0,010	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			35,838.98000	35.83898	36,033,990	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.01000	0.00001	0,010	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,055.82000	36.05582	36,250,830	11.81	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,625.64000	3.62564	3,514,660	13.64	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,483.76000	3.48376	3,572,420	13.64	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,657.34000	3.65734	3,545,810	13.65	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,454.67000	3.45467	3,542,780	13.65	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,689.16000	3.68916	3,577,090	13.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,425.77000	3.42577	3,513,340	13.66	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												137,927,478.70	1,870	109,426
R210	On	06/02/2020	Bond Future			188.61376	188.61376	188.63641	188.63641			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.45808	189.45808	189.48345	189.48345			0.00	0	220
R210	On	06/08/2020	Bond Future			193.02853	193.02853	193.05134	193.05134			0.00	0	0
R210	On	05/11/2020	Bond Future			193.93756	193.93756	193.96343	193.96343			0.00	0	0
Total R210 Future												0.00	0	1,941
Total For R210												0.00	0	1,941
R212	On	06/02/2020	Bond Future			161.59420	161.59420	161.60022	161.60022			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.56971	164.56971	164.57794	164.57794			0.00	0	0
R212	On	06/08/2020	Bond Future			165.39559	165.39559	165.40135	165.40135			0.00	0	0
R212	On	05/11/2020	Bond Future			168.48835	168.48835	168.49654	168.49654			0.00	0	0
Total R212 Future												0.00	0	7,963
Total For R212												0.00	0	7,963
R213	On	06/02/2020	Bond Future			9.27511	87.64492	9.24015	87.85854		9.12	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.33827	85.68549	9.30188	85.90413		9.56	0.00	0	0
R213	On	06/08/2020	Bond Future			9.40130	87.25806	9.36381	87.47940		9.87	0.00	0	0
R213	On	05/11/2020	Bond Future			9.46715	85.34088	9.42808	85.56748		10.32	0.00	0	0
Total R213 Future												0.00	0	24,111

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.27	Call			1,027.30000	1.02730	901,450	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			844.86000	0.84486	932,630	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			1,060.91000	1.06091	932,830	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			817.47000	0.81747	903,010	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			994.19000	0.99419	870,590	9.13	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			872.81000	0.87281	962,830	9.13	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,852.64000	2.85264	2,985,960	9.34	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,087.66000	1.08766	1,004,620	9.32	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			2,930.53000	2.93053	3,066,130	9.32	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,110.34000	1.11034	1,026,160	9.33	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,891.32000	2.89132	3,025,780	9.33	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,133.49000	1.13349	1,048,170	9.34	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,381.44000	2.38144	2,268,890	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,819.45000	2.81945	2,928,240	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,410.97000	2.41097	2,297,590	9.72	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,789.46000	2.78946	2,897,420	9.72	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,440.68000	2.44068	2,326,480	9.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,759.71000	2.75971	2,866,850	9.73	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,771.94000	2.77194	2,866,540	10.39	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,738.55000	3.73855	3,605,920	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,747.42000	2.74742	2,841,390	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,771.39000	3.77139	3,638,130	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,723.08000	2.72308	2,816,420	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,705.84000	3.70584	3,573,840	10.39	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,111
R214	On	06/02/2020	Bond Future			10.01617	72.32067	9.98643	72.51593		12.87	21,696,201.00	300	19,134
R214	On	07/05/2020	Bond Future			10.08326	70.33654	10.05250	70.53627		13.60	0.00	0	0
R214	On	06/08/2020	Bond Future			10.15055	71.62597	10.11903	71.82830		14.24	0.00	0	0
R214	On	05/11/2020	Bond Future			10.21930	69.67115	10.18669	69.87815		14.87	0.00	0	0
Total R214 Future												21,696,201.00	300	19,134
R214	On	06/02/2020	Bond Future	9.72	Call			393.84000	0.39384	333,420	12.37	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,182.56000	2.18256	2,317,400	12.37	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			412.33000	0.41233	349,970	12.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,132.61000	2.13261	2,265,510	12.39	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			375.87000	0.37587	317,360	12.35	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,233.13000	2.23313	2,369,880	12.35	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			3,313.58000	3.31358	3,481,510	11.92	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			134.08000	0.13408	106,750	11.92	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			1,502.27000	1.50227	1,607,060	12.65	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	Open Interest
R214	On	06/02/2020	Bond Future	9.87	Call			729.41000	0.72941	638,940	12.65	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			3,015.74000	3.01574	2,841,450	13.78	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			253.12000	0.25312	274,090	13.78	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			5,548.96000	5.54896	5,710,800	12.22	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			438.37000	0.43837	400,480	12.22	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,704.01000	2.70401	2,806,850	13.46	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,766.76000	1.76676	1,669,870	13.46	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,730.94000	4.73094	4,573,850	15.02	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			949.62000	0.94962	992,260	15.02	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,344.62000	1.34462	1,262,770	13.23	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,290.22000	3.29022	3,408,100	13.23	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,370.66000	1.37066	1,287,800	13.24	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,248.33000	3.24833	3,365,200	13.24	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,318.72000	1.31872	1,237,880	13.21	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,332.35000	3.33235	3,451,240	13.21	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,632.13000	2.63213	2,530,130	13.91	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,535.89000	3.53589	3,636,220	13.91	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,663.88000	2.66388	2,561,170	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,502.02000	3.50202	3,601,640	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,600.78000	2.60078	2,499,490	13.90	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,570.26000	3.57026	3,671,300	13.90	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,973.27000	3.97327	3,855,400	14.87	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,572.30000	3.57230	3,661,430	14.87	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			4,006.74000	4.00674	3,888,310	14.88	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,542.78000	3.54278	3,631,350	14.88	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,940.17000	3.94017	3,822,850	14.86	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,602.29000	3.60229	3,691,970	14.86	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												21,696,201.00	300	25,884
Total for Bond												1,066,582,667.90	12,070	1,210,408
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												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	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										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	Open Interest
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			695.48800	695.48800	696.81200	696.81200				0.00	0	1,243
GOVI On 07/05/2020 GOVI			708.12200	708.12200	709.48000	709.48000				0.00	0	0
GOVI On 06/08/2020 GOVI			721.15800	721.15800	722.53000	722.53000				0.00	0	0
Total GOVI Future										0.00	0	1,243
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			63,280.00000	6.32800	76,520,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			63,380.00000	6.33800	76,620,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			63,180.00000	6.31800	76,420,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			105,100.00000	10.51000	118,680,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			105,200.00000	10.52000	118,780,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			105,000.00000	10.50000	118,580,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			56,000.00000	5.60000	69,720,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			56,100.00000	5.61000	69,820,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			55,900.00000	5.59000	69,620,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	1,243
Total for GOVI										0.00	0	1,243
AL37 On 06/02/2020 Index Future			682.34300	682.34300	682.81900	682.81900				0.00	0	0
AL37 On 07/05/2020 Index Future			694.73900	694.73900	695.23300	695.23300				0.00	0	0
AL37 On 06/08/2020 Index Future			707.52900	707.52900	708.02100	708.02100				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										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	Open Interest
AL7T On 06/02/2020 Index Future			789.74400	789.74400	791.56800	791.56800			0.00	0	0
AL7T On 07/05/2020 Index Future			804.09100	804.09100	805.95900	805.95900			0.00	0	0
AL7T On 06/08/2020 Index Future			818.89400	818.89400	820.78400	820.78400			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			703.32300	703.32300	704.63000	704.63000			0.00	0	416
ALBI On 07/05/2020 Index Future			716.10100	716.10100	717.44100	717.44100			0.00	0	0
ALBI On 06/08/2020 Index Future			729.28300	729.28300	730.63700	730.63700			0.00	0	0
Total ALBI Future									0.00	0	416
Total For ALBI									0.00	0	416
IGOV On 06/02/2020 Index Future			259.54600	259.54600	259.54400	259.54400			0.00	0	1,004
IGOV On 07/05/2020 Index Future			264.32500	264.32500	264.32700	264.32700			0.00	0	47
IGOV On 06/08/2020 Index Future			269.25400	269.25400	269.25200	269.25200			0.00	0	0
Total IGOV Future									0.00	0	1,051
Total For IGOV									0.00	0	1,051
Total for Index									0.00	0	1,467
5Y STN On 21/12/2021 Interest Rate Swap			95.15000	95.15000	95.13000	95.13000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									1,066,582,667.90	12,070	1,213,169
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.44959			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			7.98500	104.00638	7.98500	103.98413			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	101.89800	10.00000	101.87200			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									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	Open Interest
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.96053	11.37000	103.92896				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	104.15032	11.81000	104.11749				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	44.45540	100.00000	44.35647				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	39.98072	100.00000	39.89271				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										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	Open Interest
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.22500	5.22500	5.22500	279.42568			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.39670			0.00	0	0
Total ABF001 SPOT									0.00	0	0
Total For ABF001									0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	99.75915			0.00	0	0
Total ABF003 SPOT									0.00	0	0
Total For ABF003									0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	100.43497			0.00	0	0
Total ABF007 SPOT									0.00	0	0
Total For ABF007									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.76819			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.65176			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									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	Open Interest
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.56023				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.48159				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.81095				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.66373				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.00128				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.08174				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.90554				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.00246				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.65204				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.09798				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.24073				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.75733				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										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	Open Interest
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.12836				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.08332				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.88715				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.55387				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.19972				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.40156				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.54343				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.55583				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.93439				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.62369				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.97736				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.70094				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										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	Open Interest
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.50613			0.00	0	0
Total ABFN39 SPOT									0.00	0	0
Total For ABFN39									0.00	0	0
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.51474			0.00	0	0
Total ABFN40 SPOT									0.00	0	0
Total For ABFN40									0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.52094			0.00	0	0
Total ABFN41 SPOT									0.00	0	0
Total For ABFN41									0.00	0	0
ABFN4! On 16/09/2029 Spot Bond					0.00000	100.52828			0.00	0	0
Total ABFN42 SPOT									0.00	0	0
Total For ABFN42									0.00	0	0
ABFN4! On 14/10/2022 Spot Bond					0.00000	99.89752			0.00	0	0
Total ABFN43 SPOT									0.00	0	0
Total For ABFN43									0.00	0	0
ABFN4! On 14/10/2024 Spot Bond					0.00000	99.89558			0.00	0	0
Total ABFN44 SPOT									0.00	0	0
Total For ABFN44									0.00	0	0
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.89424			0.00	0	0
Total ABFN45 SPOT									0.00	0	0
Total For ABFN45									0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.08151			0.00	0	0
Total ABJ01 SPOT									0.00	0	0
Total For ABJ01									0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.59491			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.48492			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.89889			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.49962			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									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	Open Interest
ABKI02 On 05/06/2020 Spot Bond			6.57500	6.57500	6.57500	151.59257				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	87.96810	100.00000	87.79663				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.88500	6.88500	6.88500	134.43308				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	32.88936	100.00000	32.81658				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.35000	8.35000	8.35000	127.79371				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.93422	100.00000	12.90543				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.06249				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.53500	205.64317	4.53500	205.61796				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.55000	4.55000	4.55000	130.69780				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.64000	4.64000	4.64000	174.39543				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.40000	4.40000	4.40000	211.07168				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.82500	8.82500	8.82500	99.89611				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										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	Open Interest
ABN79 On 21/12/2026 Spot Bond			9.64000	9.64000	9.64000	104.81687				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.48500	7.48500	7.48500	101.00268				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.18500	10.18500	10.18500	102.07491				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.51000	104.61811	7.51000	104.59705				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.39000	102.04736	7.39000	102.02721				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.43413	9.20000	101.40935				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.19000	104.60324	8.19000	104.58018				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			7.54000	102.91317	7.54000	102.89224				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.14500	105.61691	8.14500	105.59374				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.43500	110.57810	8.43500	110.55301				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.98500	110.86771	8.98500	110.84094				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.06500	108.43548	8.06500	108.41193				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										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	Open Interest
ABS6 On 01/06/2020 Spot Bond			7.59000	101.09386	7.59000	101.07344			44,325,600,000,000.00	5,840,000,000	2,920,000,000
Total ABS6 SPOT									14,325,600,000,000.00	5,840,000,000	2,920,000,000
Total For ABS6									14,325,600,000,000.00	5,840,000,000	2,920,000,000
ABS7 On 11/09/2026 Spot Bond			8.63500	103.72784	8.63500	103.70375			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.93176	100.00000	11.90521			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			4.07500	4.07500	4.07500	290.83512			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.58500	161.18989	3.58500	161.17434			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.08500	11.08500	11.08500	99.43305			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									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	Open Interest
ACL097 On 20/12/2025 Spot Bond					0.00000	100.52166				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	100.51094				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	234.93196				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	234.98981				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.49776				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.49940				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.73676				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.78460				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.50840				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.51012				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.51012				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										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	Open Interest
ACL201 On 20/12/2022 Spot Bond					0.00000	100.51928				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.51928				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	158.66719				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	161.06564				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.58866				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.49295				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.45471				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.78436				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.49078				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.48271				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.21660				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.42715				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										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	Open Interest
AECI03 On 21/11/2022 Spot Bond					0.00000	101.12466				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.13131				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.04865				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	101.74314				0.00	12,018,600,000	7,709,300,000
Total AGL02 SPOT										0.00	12,018,600,000	7,709,300,000
Total For AGL02										0.00	12,018,600,000	7,709,300,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.51341				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	103.18995				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	101.06568				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.92214				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.67515				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.88095				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.88816				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.87681				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										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	Open Interest
AHF3B: On 18/04/2022 Spot Bond					0.00000	102.00161				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	102.12640				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.53466				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.65937				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.94922				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.14996				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.01500	106.35019	9.01500	106.32471				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.18982				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.24294				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.61409				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.11667				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.14989				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										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	Open Interest
AHF6B On 21/08/2024 Spot Bond					0.00000	101.18974				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	101.24284				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	101.61387				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.19500	112.17948	8.19500	112.15487				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.51500	103.69361	8.51500	103.66986				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.72000	96.68517	10.72000	96.65744				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										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	Open Interest
AIRL01 On 30/04/2028 Spot Bond			4.84500	175.77351	4.84500	175.75051				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRS1U SPOT										0.00	0	0
Total For AIRS1U										0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.99524				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.43656				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.62321				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.32113				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.28338				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.87507				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.70198				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.51731				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										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	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										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	Open Interest
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total AS404U SPOT										0.00	0	20,000,000,000
Total For AS404U										0.00	0	20,000,000,000
ASN02: On 07/12/2033 Spot Bond			4.65000	228.48180	4.65000	228.45311				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.66500	205.20573	4.66500	205.17987				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.94911				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										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	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	101.79428			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.71849			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.49225			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.55716			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.47618			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.90948			0.00	0	307,400,000
Total ASN083 SPOT									0.00	0	307,400,000
Total For ASN083									0.00	0	307,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.00187			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	157.91156			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.92968			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.43058			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									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	Open Interest
ASN09: On 20/12/2020 Spot Bond					0.00000	92.79155			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.93648			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	100.75480			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	100.62627			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN134: On 20/12/2020 Spot Bond					0.00000	100.62093			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN137: On 31/01/2022 Spot Bond			4.31500	158.91105	4.31500	158.89262			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN140: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN143: On 20/06/2020 Spot Bond					0.00000	101.10826			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN144: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN145: On 20/06/2021 Spot Bond					0.00000	88.74568			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									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	Open Interest
ASN14(On 04/05/2021 Spot Bond					0.00000	101.61494				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.63333				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			4.36000	158.77191	4.36000	158.75331				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	59.31584				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.95707				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			5.28000	166.63749	5.28000	166.61374				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.53781				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	101.23807				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										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	Open Interest
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.11196				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.54726				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.65534				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.24966				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.63000	105.30169	4.63000	105.28860				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.46554				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.46996				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.48636				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										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	Open Interest
ASN201 On 24/08/2021 Spot Bond					0.00000	101.27029				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209 On 24/08/2025 Spot Bond					0.00000	101.38544				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210 On 28/08/2020 Spot Bond					0.00000	100.97163				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN214 On 29/08/2022 Spot Bond					0.00000	100.99805				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN243 On 09/03/2020 Spot Bond					0.00000	100.75366				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN255 On 29/05/2021 Spot Bond					0.00000	100.94326				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN264 On 20/06/2023 Spot Bond					0.00000	100.54619				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN274 On 20/06/2023 Spot Bond					0.00000	100.46823				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN278 On 15/08/2023 Spot Bond					0.00000	101.32674				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN279 On 20/08/2048 Spot Bond					0.00000	101.23010				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN280 On 21/08/2023 Spot Bond					0.00000	101.18716				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN286 On 13/09/2025 Spot Bond					0.00000	100.67440				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										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	Open Interest
ASN29: On 26/09/2023 Spot Bond					0.00000	100.31827				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	100.48972				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	100.57830				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 17/01/2020 Spot Bond					0.00000	108.59686				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31: On 20/01/2021 Spot Bond					0.00000	100.73089				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31: On 30/04/2020 Spot Bond					0.00000	101.73591				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31: On 30/03/2020 Spot Bond					0.00000	100.21883				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31: On 31/03/2029 Spot Bond			4.62000	4.62000	4.62000	93.56601				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31: On 28/02/2033 Spot Bond			4.79500	4.79500	4.79500	90.23140				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.47290				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.51547				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33: On 09/05/2024 Spot Bond					0.00000	101.44675				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										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	Open Interest
ASN33: On 20/06/2024 Spot Bond					0.00000	100.47516				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			4.74000	103.72966	4.74000	103.71646				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.49506				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.31185				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.31185				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.46548				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.48968				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.48162				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.48162				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	100.92711				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	100.54338				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	100.47567				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										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	Open Interest
ASN37 On 20/12/2024 Spot Bond					0.00000	100.48695				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	101.73273				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	100.55474				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	100.55474				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	100.53861				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	100.47835				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond					0.00000	100.83239				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39 On 17/12/2025 Spot Bond					0.00000	100.54827				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.26809				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.53500	102.66022	7.53500	102.63948				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.76000	105.79122	7.76000	105.76910				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										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	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	102.72258	9.30000	102.69694				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.55968				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.80745				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.80635				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.13920				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.79380				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.22412				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.34051				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.97898				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.11000	11.11000	11.11000	100.88743				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										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	Open Interest
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.29333				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.27635				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.83974				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.27875				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.82073				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	100.27645				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			10.91500	10.91500	10.91500	100.95834				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.26085				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.26085				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	100.26085				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.69500	11.69500	11.69500	105.42123				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.67116				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										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	Open Interest
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.23807				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.54251				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.54257				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	100.24290				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.35082				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.41023				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.36290				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.31495				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.32006				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.32006				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.32006				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.32627				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										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	Open Interest
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.32071				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.32071				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.32071				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.83002				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.31833				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.69606				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										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	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.64000	8.64000	8.64000	98.79096			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.89336	100.00000	9.87147			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.59037			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.84683			0.00	0	0
Total BDX31 SPOT									0.00	0	0
Total For BDX31									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.02996			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			7.91500	104.43618	7.91500	104.41367			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.61000	105.04679	9.61000	105.01971			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.28736			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.51500	109.41558	9.51500	109.38763			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.06141			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.31000	104.61194	9.31000	104.58579			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									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	Open Interest
BGL10 On 05/05/2021 Spot Bond					0.00000	104.90165			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.09000	105.04173	10.09000	105.01332			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.35414			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.51500	109.30286	8.51500	109.27809			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.14629			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.48657			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.31868			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.34778			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.04124			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.50272			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.38897			0.00	0	70,408,700
Total BGT01 SPOT									0.00	0	70,408,700
Total For BGT01									0.00	0	70,408,700
BID07 On 30/06/2020 Spot Bond					0.00000	100.61537			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									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	Open Interest
BID08 On 30/06/2022 Spot Bond					0.00000	101.40710			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.32171			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.24454			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.25500	105.81270	8.25500	105.78919			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.70895			0.00	0	0
Total BID12 SPOT									0.00	0	0
Total For BID12									0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.52053			0.00	0	0
Total BID13 SPOT									0.00	0	0
Total For BID13									0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	101.59709			0.00	0	0
Total BID14 SPOT									0.00	0	0
Total For BID14									0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	101.35062			0.00	0	0
Total BID15 SPOT									0.00	0	0
Total For BID15									0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.83722			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0.On 12/10/2028 Spot Bond					0.00000	99.90109			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BNPP0.On 21/02/2023 Spot Bond					0.00000	101.26933			0.00	0	0
Total BNPP04 SPOT									0.00	0	0
Total For BNPP04									0.00	0	0
BNPP0.On 05/01/2025 Spot Bond					0.00000	100.02840			0.00	0	0
Total BNPP05 SPOT									0.00	0	0
Total For BNPP05									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	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.39802				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.88758				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.38199				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	101.86591				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.32116				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.36594				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	101.64567				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1: On 23/01/2020 Spot Bond					0.00000	101.58123				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF1: On 19/11/2020 Spot Bond					0.00000	101.08161				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.12857				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.15491				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										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	Open Interest
BS2A2L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.32162			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.31790			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.47869			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									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	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.83000	101.69751	7.83000	101.67623			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.76324			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.83500	105.99608	7.83500	105.97371			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.78276			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.12743			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.71167			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.58500	109.20315	9.58500	109.17521			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.38500	108.82283	9.38500	108.79556		11,262,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,262,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,262,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.17500	111.59760	9.17500	111.57009			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.63500	102.62727	9.63500	102.60103			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.10180	10.00000	102.07520			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									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	Open Interest
CGR21 On 12/10/2020 Spot Bond					0.00000	100.60329				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.07095				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.50662				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	102.34492				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.50071				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.69071				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.38589				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.04671				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.83086				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.03256				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										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	Open Interest
CGR45 On 30/10/2021 Spot Bond					0.00000	102.00596				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	100.21700				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										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	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	155.57660	3.14000	155.48584			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.28500	4.28500	4.28500	152.02207			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.46778			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.10500	100.10193	10.10500	100.07482			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.62500	101.58278	10.62500	101.55389			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.54736			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.43739			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.89753			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.28500	107.52946	9.28500	107.50265			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									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	Open Interest
CLN364 On 06/08/2023 Spot Bond					0.00000	101.82681				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.42500	109.01911	11.42500	108.98584				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.89635				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.85422				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	107.96047				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.11000	104.99043	8.11000	104.96750				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.79829	10.98000	101.76840				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.34969	11.00000	103.31930				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.54052				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.21500	106.59402	11.21500	106.56207				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	100.58775				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.48688				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										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	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	101.96354			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.48970			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.57534			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.74512			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.38875			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.38115			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.48959			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.21617			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.49227			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	103.57123			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.97553			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.74471			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									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	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	100.10932				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	101.01793				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	100.56202				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	99.68281				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	100.47773				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	100.58884				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	103.40958				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	102.44893				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.54400				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	105.56000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.64600				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.46840				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										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	Open Interest
CLN426 On 20/12/2020 Spot Bond					0.00000	105.21900				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	100.70097				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	151.46200				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	107.11900				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	107.66900				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	108.13500				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	152.44800				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.53794				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.51380				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	102.44833				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	154.21600				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.01000	105.69343	8.01000	105.67063				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										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	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.58500	158.07861	4.58500	158.05913				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.80000	117.78656	6.80000	117.76516				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.04000	116.49649	7.04000	116.47459				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.60615				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.29757				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.64230				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.02649				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.02649				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	103.89730				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.28000	107.70279	9.28000	107.67625				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			8.71500	105.84417	8.71500	105.81938				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.54225				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.30064				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										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	Open Interest
CLN466 On 28/03/2020 Spot Bond					0.00000	100.23901				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.15125				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.38699				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	101.03478				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.54327				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	29.95606	100.00000	29.88940				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.30356				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.55887				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.16729				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.21000	103.50882	8.21000	103.48607				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	100.94449				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										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	Open Interest
CLN487 On 07/12/2021 Spot Bond			11.71500	102.68816	11.71500	103.00775			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.51500	105.54691	8.51500	105.52300			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	100.31261			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.15043			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	100.54297			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.96539			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			8.91500	107.83639	8.91500	107.81055			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	102.31803			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	102.89342			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	101.22757			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	99.97771			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	99.90512			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									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	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	99.90130				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	99.90130				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	101.79500				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	100.92990				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.21543				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	99.90661				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.74248				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	103.17358	9.96000	103.14604				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	101.94007	10.01000	101.91286				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.16024				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	100.28222	9.60000	101.74321				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.68171				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										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	Open Interest
CLN52 On 17/09/2020 Spot Bond					0.00000	100.53285				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond					0.00000	101.03168				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond					0.00000	101.38204				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	103.08607	9.20000	103.06060				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	101.80554				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	101.78448				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	103.14190				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	102.13254				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	102.84638				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	100.65386				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.68171				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	102.59220				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										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	Open Interest
CLN53: On 20/06/2023 Spot Bond					0.00000	100.51665				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond					0.00000	99.73858				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			9.86500	9.86500	9.86500	101.78148				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond					0.00000	97.90265				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	101.82613				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	101.33303				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	100.64787				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	99.79190				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	113.27400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond					0.00000	100.93754				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	102.18154				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										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	Open Interest
CLN54 On 17/01/2024 Spot Bond					0.00000	99.79511				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.33500	107.17089	9.33500	107.14432				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.38500	105.59667	9.38500	105.57006				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.47500	104.63952	9.47500	104.61291				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.83000	4.83000	4.83000	104.83795				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	262.93027				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.83000	4.83000	4.83000	104.83709				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	105.76600				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	114.34300				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	101.70705				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										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	Open Interest
CLN556 On 15/11/2023 Spot Bond					0.00000	101.38788				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.39847				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	101.11164				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	99.77585				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	110.41700				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.46239				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	101.06785	10.16000	101.59166				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.33500	106.40021	9.33500	105.24459				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	101.51933				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	101.12993				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	99.77050				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.89131				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										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	Open Interest
CLN568 On 11/02/2024 Spot Bond					0.00000	101.40629				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.49351				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	101.50899				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.56500	104.54217	9.56500	103.38973				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	101.44572				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	101.44398				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	101.41110				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	100.56396				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	100.54874				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	99.74575				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	100.17604				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										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	Open Interest
CLN58(On 10/10/2024 Spot Bond					0.00000	99.97224				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58 On 10/05/2024 Spot Bond					0.00000	101.43060				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58 On 30/05/2022 Spot Bond					0.00000	100.90152				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN58 On 16/09/2025 Spot Bond					0.00000	100.63043				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58 On 18/04/2022 Spot Bond					0.00000	99.76213				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58 On 31/05/2022 Spot Bond					0.00000	100.88601				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58 On 16/09/2025 Spot Bond					0.00000	101.28016				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN58 On 10/06/2026 Spot Bond					0.00000	100.73994				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN58 On 14/06/2022 Spot Bond					0.00000	100.52991				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN58 On 18/06/2024 Spot Bond					0.00000	100.53571				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	100.62240				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	102.70596				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										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	Open Interest
CLN592 On 05/12/2026 Spot Bond			5.02000	122.98227	5.02000	100.72969				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 24/11/2024 Spot Bond					0.00000	101.09946				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN594 On 07/12/2025 Spot Bond					0.00000	100.79224				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	100.30824				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN596 On 24/11/2024 Spot Bond					0.00000	101.09946				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.60229				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond					0.00000	100.16949				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond					0.00000	100.69784				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.53571				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	100.53571				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	100.85825				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.71911				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										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	Open Interest
CLN604 On 05/08/2024 Spot Bond					0.00000	101.48438			0.00	0	0
Total CLN604 SPOT									0.00	0	0
Total For CLN604									0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	101.35134			0.00	0	0
Total CLN605 SPOT									0.00	0	0
Total For CLN605									0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	99.86686			0.00	0	0
Total CLN606 SPOT									0.00	0	0
Total For CLN606									0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	102.08170			0.00	0	0
Total CLN607 SPOT									0.00	0	0
Total For CLN607									0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	101.15875			0.00	0	0
Total CLN608 SPOT									0.00	0	0
Total For CLN608									0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	101.80816	9.32000	101.78282			0.00	0	0
Total CLN609 SPOT									0.00	0	0
Total For CLN609									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	101.81594			0.00	0	0
Total CLN610 SPOT									0.00	0	0
Total For CLN610									0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	99.86753			0.00	0	0
Total CLN611 SPOT									0.00	0	0
Total For CLN611									0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.75478			0.00	0	0
Total CLN612 SPOT									0.00	0	0
Total For CLN612									0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	101.13281			0.00	0	0
Total CLN613 SPOT									0.00	0	0
Total For CLN613									0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	100.90141			0.00	0	0
Total CLN614 SPOT									0.00	0	0
Total For CLN614									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	Open Interest
CLN615 On 30/09/2020 Spot Bond					0.00000	100.22251				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	100.57802				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	100.51381				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.53539				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.88598				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	101.62204				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	101.61830				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	101.52012				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	100.59421				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.64500	104.56637	8.64500	104.50966				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond										0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	101.35681				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										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	Open Interest
CLN627 On 31/07/2034 Spot Bond					0.00000	101.45545				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.39000	88.26294	11.39000	89.01488				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	101.10349				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			10.03500	100.13933	10.03500	101.41767				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	101.11950				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	100.95677				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	99.99955				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	100.68130				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.64000	98.81378	8.64000	98.79096				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.49496				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.28706				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.25500	112.69149	8.25500	112.66658				0.00	0	775,000,000
Total COJ05 SPOT										0.00	0	775,000,000
Total For COJ05										0.00	0	775,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			8.19000	106.10727	8.19000	106.08388			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.89500	107.88978	9.89500	107.86131			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.69500	106.22187	8.69500	106.19717			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.35000	101.78236	9.35000	101.75695			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.89500	99.01076	10.89500	98.98206			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.98500	92.68095	10.98500	92.65387			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.33000	11.33000	11.33000	98.94208			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.53535			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.85209			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									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	Open Interest
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.42324			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.24847			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.26460			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.64661			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.28172			0.00	0	0
Total DENG91 SPOT									0.00	0	0
Total For DENG91									0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.68644			0.00	0	0
Total DENG92 SPOT									0.00	0	0
Total For DENG92									0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.39143			0.00	0	0
Total DENG93 SPOT									0.00	0	0
Total For DENG93									0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.30741			0.00	0	0
Total DENG94 SPOT									0.00	0	0
Total For DENG94									0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.68646			0.00	0	0
Total DENG97 SPOT									0.00	0	0
Total For DENG97									0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG95U SPOT									0.00	0	0
Total For DNG95U									0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									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	Open Interest
DOL01: On 20/12/2021 Spot Bond					0.00000	100.91639				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.13795				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.76954				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.30500	9.30500	9.30500	105.82325				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.41328				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.96000	101.98426	7.96000	101.96251				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			6.47500	104.20738	6.47500	104.18899				0.00	0	0
Total DV22 SPOT										0.00	0	0
Total For DV22										0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	97.26367	100.00000	97.01681				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.09500	108.85288	8.09500	108.82941				0.00	0	1,784,685,600
Total DV23 SPOT										0.00	0	1,784,685,600
Total For DV23										0.00	0	1,784,685,600
DV23/R On 27/02/2023 Spot Bond			100.00000	20.60260	100.00000	20.55725				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	20.60260	100.00000	20.55725				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			8.41500	108.15168	8.41500	108.12746				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.79884	9.69000	103.77215				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.79884	9.69000	103.77215				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	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.01500	98.77901	11.01500	98.75024				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.95875	10.10000	103.93091				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.95875	10.10000	103.93091				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	100.49194				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.28966				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.96642				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	101.87951				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.97325				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.71560				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	101.59073				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	102.09835				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	103.21202				0.00	100,000,000,000	0
Total DVF24 SPOT										0.00	100,000,000,000	0
Total For DVF24										0.00	100,000,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF25 On 02/04/2024 Spot Bond					0.00000	100.62248			0.00	0	300,000,000
Total DVF25 SPOT									0.00	0	300,000,000
Total For DVF25									0.00	0	300,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.74095			0.00	0	0
Total DVF26 SPOT									0.00	0	0
Total For DVF26									0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.35992			0.00	0	0
Total DVF27 SPOT									0.00	0	0
Total For DVF27									0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.82425			0.00	0	0
Total DVFB21 SPOT									0.00	0	0
Total For DVFB21									0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	101.07224			0.00	0	8,000,000,000
Total DVFB25 SPOT									0.00	0	8,000,000,000
Total For DVFB25									0.00	0	8,000,000,000
DVFB2L On 31/05/2026 Spot Bond					0.00000	101.38098			0.00	100,000,000,000	0
Total DVFB26 SPOT									0.00	100,000,000,000	0
Total For DVFB26									0.00	100,000,000,000	0
E170/R On 01/08/2020 Spot Bond			100.00000	74.22940	100.00000	74.06601			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
E174 On 01/08/2020 Spot Bond			8.01500	108.87413	8.01500	108.85088			0.00	0	0
Total E174 SPOT									0.00	0	0
Total For E174									0.00	0	0
E175 On 01/08/2021 Spot Bond			8.11500	113.67193	8.11500	113.64736			0.00	0	0
Total E175 SPOT									0.00	0	0
Total For E175									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.82000	103.40711	7.82000	103.38526			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.92000	106.73189	7.92000	106.70912			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									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	Open Interest
ECN24 On 14/03/2024 Spot Bond			8.82500	107.06048	8.82500	107.03509			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.91000	102.58504	4.91000	102.57137			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.63000	93.17484	4.63000	93.16326			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.66503	2.25000	128.65722			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.56000	128.78705	4.56000	128.77111			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.59000	114.26340	4.59000	114.24916			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.43000	114.42273	4.43000	114.40909			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.57000	103.37427	4.57000	103.36152			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.60000	94.93724	4.60000	94.92551			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.66503	2.25000	128.65722			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	115.10036			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									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	Open Interest
ELN002 On 07/06/2024 Spot Bond					0.00000	113.27863			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.64000	106.29574	7.64000	106.27409		14,898,000,000,000.00	1,950,000,000	975,000,000	
Total EMM01 SPOT								14,898,000,000,000.00	1,950,000,000	975,000,000	
Total For EMM01								14,898,000,000,000.00	1,950,000,000	975,000,000	
EMM02 On 11/03/2021 Spot Bond			7.80500	106.73449	7.80500	106.71204		14,049,000,000,000.00	1,800,000,000	1,665,620,000	
Total EMM02 SPOT								14,049,000,000,000.00	1,800,000,000	1,665,620,000	
Total For EMM02								14,049,000,000,000.00	1,800,000,000	1,665,620,000	
EMM03 On 04/05/2024 Spot Bond			9.98500	102.04493	9.98500	102.01762		0.00	0	0	
Total EMM03 SPOT								0.00	0	0	
Total For EMM03								0.00	0	0	
EMM04 On 16/05/2028 Spot Bond			10.81500	10.81500	10.81500	95.96887		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			10.86500	10.86500	10.86500	101.68574		0.00	0	666,666,600	
Total EMM05 SPOT								0.00	0	666,666,600	
Total For EMM05								0.00	0	666,666,600	
EMM06 On 23/06/2025 Spot Bond			10.13500	10.13500	10.13500	100.74332		0.00	0	0	
Total EMM06 SPOT								0.00	0	0	
Total For EMM06								0.00	0	0	
EMM07 On 10/07/2027 Spot Bond			9.98500	9.98500	9.98500	101.60730		0.00	0	0	
Total EMM07 SPOT								0.00	0	0	
Total For EMM07								0.00	0	0	
EMM07P On 17/07/2032 Spot Bond			11.12500	11.12500	11.12500	82.76773		0.00	0	0	
Total EMM07P SPOT								0.00	0	0	
Total For EMM07P								0.00	0	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	102.12697		0.00	0	0	
Total ENX01 SPOT								0.00	0	0	
Total For ENX01								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	Open Interest
ENX01 On 23/04/2021 Spot Bond					0.00000	101.97794				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.77857				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.93926				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.72587				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.64022				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.89023				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.98860				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.96737				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.49306				0.00	0	130,000,000
Total EPF014 SPOT										0.00	0	130,000,000
Total For EPF014										0.00	0	130,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	100.87770				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.70868				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										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	Open Interest
EPF017 On 07/09/2023 Spot Bond					0.00000	100.72125			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.64264			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.65525			0.00	0	0
Total EPF019 SPOT									0.00	0	0
Total For EPF019									0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	101.45591			0.00	0	0
Total EPF020 SPOT									0.00	0	0
Total For EPF020									0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF08U SPOT									0.00	0	0
Total For EPF08U									0.00	0	0
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF09U SPOT									0.00	0	0
Total For EPF09U									0.00	0	0
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF10U SPOT									0.00	0	0
Total For EPF10U									0.00	0	0
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF11U SPOT									0.00	0	0
Total For EPF11U									0.00	0	0
EPF12U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF12U SPOT									0.00	0	0
Total For EPF12U									0.00	0	0
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF13U SPOT									0.00	0	0
Total For EPF13U									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	Open Interest
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.79512				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.56799				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC4: On 07/11/2020 Spot Bond					0.00000	101.34862				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.95620				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.96348				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	100.85702				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	100.87193				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	99.84622				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01U On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.22712				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B: On 17/08/2022 Spot Bond					0.00000	101.19176				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										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	Open Interest
ERS3C On 17/05/2022 Spot Bond					0.00000	101.28359			0.00	0	0
Total ERS3C6 SPOT									0.00	0	0
Total For ERS3C6									0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.19882			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.55616			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	101.19177			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.23412			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	101.18050			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2' On 17/11/2022 Spot Bond					0.00000	101.16347			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.29500	109.08556	8.29500	109.06147		38,233,314,000,000.00	4,609,200,000	2,329,903,200	
Total ES23 SPOT								38,233,314,000,000.00	4,609,200,000	2,329,903,200	
Total For ES23								38,233,314,000,000.00	4,609,200,000	2,329,903,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.58320	10.00000	104.55547		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			9.41500	94.87346	9.41500	94.84962		22,650,607,000,000.00	2,405,800,000	6,805,447,900	
Total ES26 SPOT								22,650,607,000,000.00	2,405,800,000	6,805,447,900	
Total For ES26								22,650,607,000,000.00	2,405,800,000	6,805,447,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.12607	7.85000	102.10459		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								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	Open Interest
ES33 On 15/09/2033 Spot Bond			10.93000	78.32597	10.90000	78.47632			2,306,230,000,000.00	211,000,000	720,525,000
Total ES33 SPOT									2,306,230,000,000.00	211,000,000	720,525,000
Total For ES33									2,306,230,000,000.00	211,000,000	720,525,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.39484	7.50000	102.37413			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.20000	79.77728	11.20000	79.75353			2,253,440,000,000.00	201,200,000	1,098,429,900
Total ES42 SPOT									2,253,440,000,000.00	201,200,000	1,098,429,900
Total For ES42									2,253,440,000,000.00	201,200,000	1,098,429,900
ES42/R On 25/04/2042 Spot Bond			8.50000	101.76672	8.50000	101.74357			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.89240			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.63196			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.64936			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.47911			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.49503			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.69196	100.00000	12.66121			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									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	Open Interest
FFB1U On 20/11/2026 Spot Bond			100.00000	20.59453	100.00000	20.54463				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.50185				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.35103				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.45963				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										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	Open Interest
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.17312				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.28193				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.31920				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.70875				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.82699				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	101.26979				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	103.28616				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	102.53000				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH10 On 08/04/2020 Spot Bond					0.00000	101.85836				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	100.83079				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	103.59047				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										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	Open Interest
FNZ002 On 08/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FNZ002 SPOT									0.00	0	0
Total For FNZ002									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.32890			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.01000	10.01000	10.01000	101.00553			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	101.36695			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.11012			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.96868			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.10588			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.01000	105.63092	10.01000	105.60273			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	105.03602			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									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	Open Interest
FRB21 On 24/11/2021 Spot Bond					0.00000	105.28450			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.42487			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.51213			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	104.26329			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	103.18437			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	100.99809			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.01500	101.84972	10.01500	101.82253			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.68500	160.87527	3.68500	160.85932			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			4.08500	4.08500	4.08500	290.73352			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	131.92419			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.44000	176.93350	4.44000	176.91226			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.56500	4.56500	4.56500	93.98706			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									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	Open Interest
FRBI33 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	203.33244			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.27500	84.69937	5.27500	84.68731			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.16000	86.33885	5.16000	86.32676			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.78000	7.78000	7.78000	92.97455			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.52000	8.52000	8.52000	67.05707			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.56000	8.56000	8.56000	66.29379			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC121U SPOT									0.00	0	0
Total For FRC121U									0.00	0	0
FRC169 On 31/01/2025 Spot Bond			5.20000	5.20000	5.20000	126.80136			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	101.39468			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC181 On 06/08/2023 Spot Bond					0.00000	96.40775			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									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	Open Interest
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	101.49815			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.51809			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.39500	158.66381	4.39500	158.64508			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.21405			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.25500	156.03683	5.25500	156.01484			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.75260			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.10096			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.10017			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.18484			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									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	Open Interest
FRC23(On 19/10/2020 Spot Bond					0.00000	109.32376			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	108.84170			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.20348			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.15609			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	104.24384			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.01813			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	104.20024			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	103.34948			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.08713			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	102.10804			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	108.34385			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	103.33856			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									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	Open Interest
FRC25 On 13/02/2022 Spot Bond					0.00000	101.59820				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.56105				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.37245				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.98066				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.29539				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.67967				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	99.97813				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	99.91086				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.07409				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	102.60950				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	104.37189				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										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	Open Interest
FRC27 On 30/01/2023 Spot Bond					0.00000	101.73772				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.23368				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	101.83016	9.80000	101.80339				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.65765				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.65916				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	100.82921				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27 On 27/03/2020 Spot Bond					0.00000	100.28243				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27 On 21/11/2022 Spot Bond					0.00000	101.15655				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	100.52465				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.91454				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28 On 26/01/2021 Spot Bond					0.00000	102.74259				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	101.72666				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										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	Open Interest
FRC28: On 20/12/2022 Spot Bond					0.00000	100.56075			0.00	0	350,000,000
Total FRC285 SPOT									0.00	0	350,000,000
Total For FRC285									0.00	0	350,000,000
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.05471			0.00	0	0
Total FRC286 SPOT									0.00	0	0
Total For FRC286									0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.66949			0.00	0	0
Total FRC287 SPOT									0.00	0	0
Total For FRC287									0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.66949			0.00	0	0
Total FRC288 SPOT									0.00	0	0
Total For FRC288									0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.48004			0.00	0	0
Total FRC289 SPOT									0.00	0	0
Total For FRC289									0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	100.54082			0.00	0	0
Total FRC290 SPOT									0.00	0	0
Total For FRC290									0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	101.96354			0.00	0	0
Total FRC291 SPOT									0.00	0	0
Total For FRC291									0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.49477			0.00	0	0
Total FRC292 SPOT									0.00	0	0
Total For FRC292									0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.84839			0.00	0	0
Total FRC293 SPOT									0.00	0	0
Total For FRC293									0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.82570			0.00	0	0
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.40552			0.00	0	0
Total FRC295 SPOT									0.00	0	0
Total For FRC295									0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.35839			0.00	0	0
Total FRC296 SPOT									0.00	0	0
Total For FRC296									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	Open Interest
FRC29: On 14/05/2024 Spot Bond					0.00000	101.37359				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.20572				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	100.57822				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond					0.00000	102.56414				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.79205				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	101.59540				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	103.94975				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	100.21886				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30: On 06/11/2023 Spot Bond					0.00000	101.72370				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30: On 27/02/2023 Spot Bond					0.00000	100.98189				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30: On 12/08/2020 Spot Bond					0.00000	101.24885				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	101.35996				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										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	Open Interest
FRC309 On 20/06/2024 Spot Bond					0.00000	100.47355			0.00	0	0
Total FRC309 SPOT									0.00	0	0
Total For FRC309									0.00	0	0
FRC310 On 20/12/2024 Spot Bond					0.00000	100.51810			0.00	0	0
Total FRC310 SPOT									0.00	0	0
Total For FRC310									0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	100.17000			0.00	0	0
Total FRC311 SPOT									0.00	0	0
Total For FRC311									0.00	0	0
FRC312 On 23/02/2021 Spot Bond					0.00000	99.91000			0.00	0	0
Total FRC312 SPOT									0.00	0	0
Total For FRC312									0.00	0	0
FRC313 On 20/06/2024 Spot Bond					0.00000	100.55142			0.00	0	0
Total FRC313 SPOT									0.00	0	0
Total For FRC313									0.00	0	0
FRC314 On 23/02/2021 Spot Bond					0.00000	102.41000			0.00	0	0
Total FRC314 SPOT									0.00	0	0
Total For FRC314									0.00	0	0
FRC315 On 13/10/2026 Spot Bond					0.00000	101.92473			0.00	0	0
Total FRC315 SPOT									0.00	0	0
Total For FRC315									0.00	0	0
FRC316 On 15/09/2033 Spot Bond					0.00000	100.58725			0.00	0	0
Total FRC316 SPOT									0.00	0	0
Total For FRC316									0.00	0	0
FRC317 On 31/07/2034 Spot Bond					0.00000	101.72847			0.00	0	0
Total FRC317 SPOT									0.00	0	0
Total For FRC317									0.00	0	0
FRC318 On 20/12/2024 Spot Bond					0.00000	100.51381			0.00	0	0
Total FRC318 SPOT									0.00	0	0
Total For FRC318									0.00	0	0
FRC319 On 20/12/2026 Spot Bond					0.00000	100.55122			0.00	0	0
Total FRC319 SPOT									0.00	0	0
Total For FRC319									0.00	0	0
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRC320 SPOT									0.00	0	0
Total For FRC320									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	Open Interest
FRC32 On 24/10/2020 Spot Bond					0.00000	101.85802				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32 On 20/12/2024 Spot Bond					0.00000	100.61989				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32 On 20/12/2024 Spot Bond					0.00000	100.55994				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32 On 20/06/2026 Spot Bond					0.00000	100.52170				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32 On 02/04/2024 Spot Bond					0.00000	100.16199				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32 On 20/12/2022 Spot Bond					0.00000	100.55149				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32 On 30/09/2022 Spot Bond					0.00000	100.22358				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32 On 27/12/2022 Spot Bond					0.00000	100.86858				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.03500	5.03500	5.03500	156.68236				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.97500	4.97500	4.97500	156.86504				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.95500	4.95500	4.95500	156.92600				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										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	Open Interest
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD26U SPOT									0.00	0	0
Total For FRD26U									0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD28U SPOT									0.00	0	0
Total For FRD28U									0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD29U SPOT									0.00	0	0
Total For FRD29U									0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD30U SPOT									0.00	0	0
Total For FRD30U									0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD33U SPOT									0.00	0	0
Total For FRD33U									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	Open Interest
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD35U SPOT									0.00	0	0
Total For FRD35U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.29000	85.48036	5.29000	85.46804			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.86000	102.04729	4.86000	102.03398			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.58514			0.00	0	0
Total FRJ022 SPOT									0.00	0	0
Total For FRJ022									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.67042			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.06049			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.78290			0.00	0	0
Total FRJ22 SPOT									0.00	0	0
Total For FRJ22									0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.73110			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.25944			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.03317			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.94311			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	105.12538			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									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	Open Interest
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.54064			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.10800	4.10800	4.10800	106.73349			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	107.92433			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.98669			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.71163			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.59000	105.88053	4.59000	105.86747			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.60000	206.63207	4.60000	206.60639			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.73000	103.87138	4.73000	103.85819			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	205.94651			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.75000	129.50097	4.75000	129.48446			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									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	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	119.73262	3.70500	119.72069			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.73000	103.87138	4.73000	103.85819			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.75000	203.35853	4.75000	203.33244			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.80000	202.28133	4.80000	202.25514			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.28000	165.06760	4.28000	132.35654			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.83000	201.63837	4.83000	201.61208			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.73000	103.87138	4.73000	103.85819			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.46000	164.52191	5.46000	164.49769			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.48000	93.87005	5.48000	93.85626			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.98000	170.23347	4.98000	170.21057			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.04000	169.50720	5.04000	169.48412			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.34000	191.07958	5.34000	191.05208			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									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	Open Interest
FRS13: On 24/03/2020 Spot Bond					0.00000	122.33732				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.41000	94.75175	5.41000	94.73802				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	103.85819				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.73000	103.87138	4.73000	103.85819				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.85000	171.81939	4.85000	171.79689				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			5.11000	195.75572	5.11000	195.72874				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.98000	170.23347	4.98000	170.21057				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.98000	170.23347	4.98000	170.21057				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.27000	166.75593	5.27000	166.73223				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			5.05000	127.70588	5.05000	127.68857				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			4.09500	159.59347	4.09500	159.57589				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.33000	166.04669	5.33000	166.02283				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										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	Open Interest
FRS15(On 31/03/2028 Spot Bond			5.37000	165.57581	5.37000	165.55181			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS15(On 31/01/2025 Spot Bond			5.02000	127.88410	5.02000	127.86688			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.79000	172.55709	4.79000	172.53475			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.38000	5.38000	5.38000	165.43431			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15(On 20/06/2022 Spot Bond					0.00000	12.13346			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15(On 06/06/2023 Spot Bond					0.00000	14.26835			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	17.38188			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	19.78357			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	11.18596			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	12.79209			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	15.40827			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	17.42965			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									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	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	10.03753				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	10.04930				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	9.68791				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	14.58800				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	101.96183				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	102.08967				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	13.55576				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	13.55575				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	16.67655				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	100.53277				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										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	Open Interest
FRS18: On 27/09/2025 Spot Bond					0.00000	100.32988			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	109.95968			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	115.48934			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	117.67747			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	125.24623			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	120.73085			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	104.27792			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	115.58729			0.00	0	0
Total FRS193 SPOT									0.00	0	0
Total For FRS193									0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	49.33417			0.00	0	0
Total FRS194 SPOT									0.00	0	0
Total For FRS194									0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	47.73485			0.00	0	0
Total FRS195 SPOT									0.00	0	0
Total For FRS195									0.00	0	0
FRS19: On 05/08/2024 Spot Bond					0.00000	101.44014			0.00	0	0
Total FRS197 SPOT									0.00	0	0
Total For FRS197									0.00	0	0
FRS19: On 03/08/2020 Spot Bond					0.00000	109.80435			0.00	0	0
Total FRS198 SPOT									0.00	0	0
Total For FRS198									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	Open Interest
FRS19(On 05/08/2025 Spot Bond					0.00000	101.57283				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20(On 12/08/2025 Spot Bond					0.00000	101.40640				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20(On 06/08/2025 Spot Bond					0.00000	101.05950				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20(On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20(On 04/03/2020 Spot Bond					0.00000	106.76175				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS20(On 11/09/2020 Spot Bond					0.00000	103.32830				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS20(On 15/03/2021 Spot Bond					0.00000	100.31709				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS20(On 14/10/2025 Spot Bond					0.00000	102.07821				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	100.08468				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	101.72799				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS20(On 18/11/2024 Spot Bond					0.00000	101.21404				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21(On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										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	Open Interest
FRS36 On 07/12/2023 Spot Bond			3.88500	3.88500	3.88500	292.77355			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.77500	3.77500	3.77500	293.90288			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.49500	4.49500	4.49500	286.60448			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			3.88500	160.24837	3.88500	160.23163			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	101.70468			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			3.58500	161.18989	3.58500	161.17434			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	101.56123			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.43000	100.54332	4.43000	100.53135			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.12000	72.96059	4.12000	105.51525			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	132.79051			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	132.60432			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.68500	4.68500	4.68500	284.71492			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									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	Open Interest
FRX20 On 01/10/2020 Spot Bond			7.36500	103.35448	7.36500	103.33406				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.88500	7.88500	7.88500	102.42061				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.23600	110.89124	8.23600	110.86679				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.31000	110.73744	8.31000	110.71294				0.00	0	0
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.59000	107.17276	8.59000	107.14814				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.66500	111.48469	8.66500	111.45871				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.97500	111.34292	8.97500	111.31637				0.00	0	0
Total FRX28 SPOT										0.00	0	0
Total For FRX28										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.22000	107.73390	9.22000	107.70752				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.45500	103.95183	9.45500	103.92573				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.52500	109.99756	9.52500	109.96959				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.71500	78.37357	10.71500	78.35122				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.12645				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										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	Open Interest
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.17928				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										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	Open Interest
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.03618			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.49221			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.39204			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.12977			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									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	Open Interest
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.86609			0.00	0	0
Total FS7A1 SPOT									0.00	0	0
Total For FS7A1									0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89729			0.00	0	0
Total FS7A2 SPOT									0.00	0	0
Total For FS7A2									0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.91623			0.00	0	0
Total FS7A3 SPOT									0.00	0	0
Total For FS7A3									0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.92180			0.00	0	0
Total FS7B1 SPOT									0.00	0	0
Total For FS7B1									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.75445			0.00	0	200,000,000
Total GBL03 SPOT									0.00	0	200,000,000
Total For GBL03									0.00	0	200,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	101.73259			0.00	0	0
Total GBL04 SPOT									0.00	0	0
Total For GBL04									0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.56730			0.00	0	0
Total GBL05 SPOT									0.00	0	0
Total For GBL05									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.02621			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.03841			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.11764			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.21506			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									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	Open Interest
GH31D On 25/02/2020 Spot Bond					0.00000	101.27590			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.94248			0.00	0	0
Total GH5A11 SPOT									0.00	0	0
Total For GH5A11									0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.95785			0.00	0	0
Total GH5A21 SPOT									0.00	0	0
Total For GH5A21									0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.77004			0.00	0	0
Total GH5A31 SPOT									0.00	0	0
Total For GH5A31									0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.79887			0.00	0	0
Total GH5B1 SPOT									0.00	0	0
Total For GH5B1									0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.99527			0.00	0	0
Total GH5C1 SPOT									0.00	0	0
Total For GH5C1									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									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	Open Interest
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										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	Open Interest
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.16500	102.90522	4.16500	102.89363				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.09007				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.14386				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.67969				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.04826				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.68074				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.00751				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.98995				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.75500	106.72663	8.75500	106.70165				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.71647				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.47513				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										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	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	101.20619				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.78500	102.59941	9.78500	102.57263				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	99.85014				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.06177				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.37114				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.10334				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000
Total For GRT25G										0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.02618				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.38405				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.65660				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.67274				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.11116				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.95445				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										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	Open Interest
GRT32 On 18/04/2024 Spot Bond					0.00000	99.76560				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	99.95298				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.06261				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.29701				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	100.20832				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	101.61414				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	101.11210				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	101.13109				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	101.16228				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										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	Open Interest
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T2U SPOT									0.00	0	0
Total For H7T2U									0.00	0	0
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T5U SPOT									0.00	0	0
Total For H7T5U									0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00		600,000,000	300,000,000
Total H8T2U SPOT								60,000,000,000,000.00		600,000,000	300,000,000
Total For H8T2U								60,000,000,000,000.00		600,000,000	300,000,000
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.88644			0.00	0	0
Total HC2T4 SPOT									0.00	0	0
Total For HC2T4									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.90598			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL02U SPOT									0.00	0	0
Total For HIL02U									0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL03U SPOT									0.00	0	0
Total For HIL03U									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	99.91096			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	99.90987			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.37260			0.00	0	0
Total HILB08 SPOT									0.00	0	0
Total For HILB08									0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.24019			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.70449			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									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	Open Interest
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89555			0.00	0	0
Total HILB11 SPOT									0.00	0	0
Total For HILB11									0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.71734			0.00	0	0
Total HILB12 SPOT									0.00	0	0
Total For HILB12									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.32234			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.21733			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.20874			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.47426			0.00	0	0
Total HPF13 SPOT									0.00	0	0
Total For HPF13									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.21500	105.67009	7.21500	105.64975			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	71.40948	100.00000	71.25229			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.39500	287.63921	4.39500	287.60505			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									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	Open Interest
HWAY2 On 07/12/2024 Spot Bond			4.58500	4.58500	4.58500	287.74795			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.62000	77.67392	4.62000	95.22991			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.83000	92.63791	10.83000	92.61136			0.00	0	480,000,000
Total HWAY34 SPOT									0.00	0	480,000,000
Total For HWAY34									0.00	0	480,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.24823	100.00000	13.21907			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.83000	92.32337	10.83000	92.29692			0.00	0	2,500,000,000
Total HWAY35 SPOT									0.00	0	2,500,000,000
Total For HWAY35									0.00	0	2,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.24785	100.00000	13.21869			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	99.92769			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.91336			0.00	0	2,000,000,000
Total HWF12 SPOT									0.00	0	2,000,000,000
Total For HWF12									0.00	0	2,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	100.96018			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.60000	136.65528	3.60000	136.64203		840,530,215,520,000.00	511,258,393,200	435,353,371,600	
Total I2025 SPOT								10,530,215,520,000.00	511,258,393,200	435,353,371,600	
Total For I2025								10,530,215,520,000.00	511,258,393,200	435,353,371,600	
I2029 On 31/03/2029 Spot Bond			3.69500	100.94955	3.69500	100.93947		482,711,275,709,000.00	130,639,046,200	84,899,612,900	
Total I2029 SPOT								32,711,275,709,000.00	130,639,046,200	84,899,612,900	
Total For I2029								32,711,275,709,000.00	130,639,046,200	84,899,612,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			3.79000	100.88562	3.79000	100.87518			231,439,172,034,000.00	61,065,744,600	72,379,016,600
Total I2033 SPOT									1,439,172,034,000.00	61,065,744,600	72,379,016,600
Total For I2033									1,439,172,034,000.00	61,065,744,600	72,379,016,600
I2038 On 31/01/2038 Spot Bond			3.82500	117.73138	3.83000	117.63677			643,190,348,205,000.00	168,154,339,400	169,440,795,400
Total I2038 SPOT									13,190,348,205,000.00	168,154,339,400	169,440,795,400
Total For I2038									13,190,348,205,000.00	168,154,339,400	169,440,795,400
I2046 On 31/03/2046 Spot Bond			3.90000	107.16514	3.90000	107.15384			641,348,784,180,000.00	164,448,406,200	107,991,244,200
Total I2046 SPOT									1,348,784,180,000.00	164,448,406,200	107,991,244,200
Total For I2046									1,348,784,180,000.00	164,448,406,200	107,991,244,200
I2050 On 31/12/2050 Spot Bond			3.92000	109.06351	3.92000	109.05188			176,324,968,784,000.00	300,082,900,200	191,697,346,580
Total I2050 SPOT									6,324,968,784,000.00	300,082,900,200	191,697,346,580
Total For I2050									6,324,968,784,000.00	300,082,900,200	191,697,346,580
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
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
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.02040			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									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	Open Interest
IBL101 On 24/05/2022 Spot Bond			8.23000	8.23000	8.23000	102.91848			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.36590			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.81297			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.68124			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.34500	288.14073	4.34500	288.10688			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.75767			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.26198			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.08354			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.41986			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.11406			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.44121			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.67957			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									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	Open Interest
IBL119 On 16/08/2021 Spot Bond					0.00000	101.17770				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	99.91730				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.38459				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.26705				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.15079				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	99.91525				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.07124				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.98280				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.33795				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.36702				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.61937				0.00	800,000,000	400,000,000
Total IBL133 SPOT										0.00	800,000,000	400,000,000
Total For IBL133										0.00	800,000,000	400,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	99.83161				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										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	Open Interest
IBL135 On 22/11/2024 Spot Bond					0.00000	101.13269			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	101.08721			0.00	0	0
Total IBL136 SPOT									0.00	0	0
Total For IBL136									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.61500	3.61500	3.61500	161.07975			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.07000	99.88957	8.07000	99.86752			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.83000	104.65747	7.83000	104.63563			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.87500	108.71112	8.87500	108.68547			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.94132			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.73500	160.71825	3.73500	160.70209			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.63370			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.72565			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.96500	103.90623	8.96500	103.88120			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									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	Open Interest
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.09001				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.81000	104.60590	7.81000	104.58388				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	41.33088	100.00000	41.23891				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.09578				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	99.91242				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.74865				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.74202				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.57889	100.00000	12.55120				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.86000	102.16023	7.86000	102.13872				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.08500	103.01086	9.08500	102.98571				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.45822				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.51500	100.33306	11.51500	100.26656				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.82783				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.58500	107.07553	9.58500	107.04814				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	102.09906				0.00	0	450,000,000
Total IDCG12 SPOT										0.00	0	450,000,000
Total For IDCG12										0.00	0	450,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.39303				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.29612				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.75127				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.67270				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.45190				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.62879				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.07589				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										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	Open Interest
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.47651				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.49423				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.51496				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.54005				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.94772	100.00000	6.93234				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.48500	101.65461	8.48500	101.63153				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.97000	103.02120	7.97000	102.99920				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										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	Open Interest
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									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	Open Interest
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN395U SPOT									0.00	0	0
Total For IN395U									0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN399U SPOT									0.00	0	0
Total For IN399U									0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN403U SPOT									0.00	0	0
Total For IN403U									0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN404U SPOT									0.00	0	0
Total For IN404U									0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN405U SPOT									0.00	0	0
Total For IN405U									0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN406U SPOT									0.00	0	0
Total For IN406U									0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN407U SPOT									0.00	0	0
Total For IN407U									0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN408U SPOT									0.00	0	0
Total For IN408U									0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN409U SPOT									0.00	0	0
Total For IN409U									0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN410U SPOT									0.00	0	0
Total For IN410U									0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN415U SPOT									0.00	0	0
Total For IN415U									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	Open Interest
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN418U SPOT									0.00	0	0
Total For IN418U									0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN419U SPOT									0.00	0	0
Total For IN419U									0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN420U SPOT									0.00	0	0
Total For IN420U									0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN421U SPOT									0.00	0	0
Total For IN421U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.91680			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.57888			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.69423			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.57367			0.00	1,166,765	1,166,765
Total ING383 SPOT									0.00	1,166,765	1,166,765
Total For ING383									0.00	1,166,765	1,166,765
ING384 On 30/09/2021 Spot Bond					0.00000	87.39745			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.50349			0.00	0	0
Total ING394 SPOT									0.00	0	0
Total For ING394									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	Open Interest
INLV01 On 12/08/2024 Spot Bond					0.00000	101.93935			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.97084			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.19226			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.11000	107.92650	10.11000	107.89757			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.64328			0.00	0	61,623,000
Total INLV05 SPOT									0.00	0	61,623,000
Total For INLV05									0.00	0	61,623,000
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC28U SPOT									0.00	0	0
Total For IPC28U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.84859			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.67898			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.55394			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.39571			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.40029			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									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	Open Interest
IPF19 On 22/12/2022 Spot Bond					0.00000	100.40486			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.52801			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.14341			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.54856			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.51967			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.99376			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.38252			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.39835			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.30370			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									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	Open Interest
IPF31 On 25/03/2026 Spot Bond					0.00000	100.69362			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.16694			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.66275			0.00	0	0
Total IPF33 SPOT									0.00	0	0
Total For IPF33									0.00	0	0
IPFC27 On 24/01/2020 Spot Bond					0.00000	101.50542			0.00	0	0
Total IPFC27 SPOT									0.00	0	0
Total For IPFC27									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.21712	2.75000	101.20961			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.94000	148.25532	6.94000	148.22769			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.60000	5.60000	5.60000	124.46982			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.60000	5.60000	5.60000	124.46982			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.78045			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	103.07363			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.01000	107.60409	10.01000	107.57552			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									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	Open Interest
IV035 On 07/04/2022 Spot Bond					0.00000	105.55979			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	105.78125			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.51641			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.83500	5.83500	5.83500	154.27234			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.03274			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.36000	105.82439	10.36000	105.79502			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.75864			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.25000	10.25000	10.25000	105.38623			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.10390			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.78500	157.46556	4.78500	157.44534			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.44462			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	100.57952			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									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	Open Interest
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV164U SPOT									0.00	0	0
Total For IV164U									0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV166U SPOT									0.00	0	0
Total For IV166U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.64000	162.43722	5.64000	162.41251			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.15000	7.15000	7.15000	7.15000			0.00	0	0
Total IVA975 SPOT									0.00	0	0
Total For IVA975									0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.84353			0.00	0	0
Total IVA977 SPOT									0.00	0	0
Total For IVA977									0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.80449			0.00	0	0
Total IVA978 SPOT									0.00	0	0
Total For IVA978									0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.66809			0.00	0	0
Total IVA979 SPOT									0.00	0	0
Total For IVA979									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	Open Interest
IVA980 On 30/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.53206			0.00	0	0
Total IVA980 SPOT									0.00	0	0
Total For IVA980									0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.38801			0.00	0	0
Total IVA981 SPOT									0.00	0	0
Total For IVA981									0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.25086			0.00	0	0
Total IVA982 SPOT									0.00	0	0
Total For IVA982									0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.11408			0.00	0	0
Total IVA983 SPOT									0.00	0	0
Total For IVA983									0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.82587			0.00	0	0
Total IVA985 SPOT									0.00	0	0
Total For IVA985									0.00	0	0
IVA987 On 19/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.55130			0.00	0	0
Total IVA987 SPOT									0.00	0	0
Total For IVA987									0.00	0	0
IVA990 On 09/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		690,000,000,000,000.00	26,900,000,000	26,900,000,000	
Total IVA990 SPOT								10,000,000,000,000.00	26,900,000,000	26,900,000,000	
Total For IVA990								10,000,000,000,000.00	26,900,000,000	26,900,000,000	
IVA992 On 23/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVA992 SPOT								0.00	0	0	
Total For IVA992								0.00	0	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/JIBAR								0.00	0	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	100.23759		0.00	0	0	
Total IVC034 SPOT								0.00	0	0	
Total For IVC034								0.00	0	0	
IVC040 On 24/07/2021 Spot Bond			7.88000	106.40370	7.88000	106.38136		0.00	0	0	
Total IVC040 SPOT								0.00	0	0	
Total For IVC040								0.00	0	0	
IVC055 On 26/03/2020 Spot Bond					0.00000	100.43117		0.00	0	0	
Total IVC055 SPOT								0.00	0	0	
Total For IVC055								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	Open Interest
IVC063 On 07/08/2020 Spot Bond					0.00000	101.58658				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.73000	104.57589	8.73000	104.55148				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.25112				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.85641				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.25515				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.76056				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.65755				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.25247				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.51774				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.38000	103.12407	8.38000	103.10081				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.16894				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.57643				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										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	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	102.05861				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.69478				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.80907				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.71660				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.03755				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.00644				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.87699				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.77399				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.84398				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.39120				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.67559				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.67195				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										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	Open Interest
IVC152 On 15/12/2024 Spot Bond					0.00000	100.66877				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.42244				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.78726				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	102.88871				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.15173				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.29433				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.00986				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.40743				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.19881				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.56024				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										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	Open Interest
IVC165 On 20/09/2020 Spot Bond					0.00000	100.43987			0.00	0	0
Total IVC165 SPOT									0.00	0	0
Total For IVC165									0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.37396			0.00	0	0
Total IVC167 SPOT									0.00	0	0
Total For IVC167									0.00	0	0
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
IVF407 On 07/04/2020 Spot Bond					0.00000	100.04009			0.00	0	0
Total IVF407 SPOT									0.00	0	0
Total For IVF407									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.93267			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									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	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.55424			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.24978			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.08500	105.60945	8.08500	105.58657			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.08750			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.74637			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.92631			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.03266			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	99.75908			0.00	0	0
Total KAP014 SPOT									0.00	0	0
Total For KAP014									0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	101.59440			0.00	0	0
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	102.10435			0.00	0	400,000,000
Total KAP11 SPOT									0.00	0	400,000,000
Total For KAP11									0.00	0	400,000,000
KSB009 On 05/08/2020 Spot Bond					0.00000	102.36855			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									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	Open Interest
KW01 On 31/10/2027 Spot Bond			9.57500	123.83315	9.57500	123.80133				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.58738	9.71000	103.56016				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	102.78693				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.58915				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.35138				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.41500	104.72563	8.41500	104.70205				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.23303				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.89190				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.73500	108.49928	8.73500	108.47394				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.72047				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.20936				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.15000	103.89689	10.15000	103.86864				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK29 On 07/06/2023 Spot Bond			8.54000	104.29841	8.54000	104.27458			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.45204			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.05129			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.49242			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.36465			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.59288			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.28800			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.31239			0.00	0	0
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.46000	104.67265	7.46000	104.65182			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.73914			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.81500	106.00287	8.81500	105.97788			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.03875			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									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	Open Interest
LGL08 On 28/02/2023 Spot Bond					0.00000	103.50655			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.93003			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.02233			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC13U SPOT									0.00	0	0
Total For LHC13U									0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC14U SPOT									0.00	0	0
Total For LHC14U									0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC15U SPOT									0.00	0	0
Total For LHC15U									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.00006			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.76787			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.98398			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.96842			0.00	0	0
Total LHL29 SPOT									0.00	0	0
Total For LHL29									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	102.09536			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	101.32428			0.00	0	0
Total LOM03 SPOT									0.00	0	0
Total For LOM03									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	Open Interest
LOM04 On 25/05/2025 Spot Bond					0.00000	101.34865				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.13922				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.16634				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.18667				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.53538				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.90346				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.30144				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.03128				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.83604				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ17 On 13/01/2020 Spot Bond					0.00000	99.92505				0.00	0	0
Total MAQ177 SPOT										0.00	0	0
Total For MAQ177										0.00	0	0
MAQ17 On 21/01/2020 Spot Bond					0.00000	99.81512				0.00	0	0
Total MAQ178 SPOT										0.00	0	0
Total For MAQ178										0.00	0	0
MAQ17 On 27/01/2020 Spot Bond					0.00000	99.66586				0.00	0	0
Total MAQ179 SPOT										0.00	0	0
Total For MAQ179										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	Open Interest
MAQ18 On 06/02/2020 Spot Bond					0.00000	99.48666				0.00	0	0
Total MAQ180 SPOT										0.00	0	0
Total For MAQ180										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC27U SPOT										0.00	0	0
Total For MBC27U										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.40339				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.19431				0.00	0	6,000,000,000
Total MBF057 SPOT										0.00	0	6,000,000,000
Total For MBF057										0.00	0	6,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	101.29895				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.12960				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.65416				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.75408				0.00	0	10,500,000,000
Total MBF063 SPOT										0.00	0	10,500,000,000
Total For MBF063										0.00	0	10,500,000,000
MBF06 On 30/09/2020 Spot Bond					0.00000	100.20935				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	100.21029				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	99.91727				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										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	Open Interest
MBP03 On 26/05/2020 Spot Bond					0.00000	100.97382			0.00	0	20,000,000,000
Total MBP037 SPOT									0.00	0	20,000,000,000
Total For MBP037									0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.47544			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.98987			0.00	0	0
Total MBP039 SPOT									0.00	0	0
Total For MBP039									0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	101.00818			0.00	0	0
Total MBP040 SPOT									0.00	0	0
Total For MBP040									0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	99.91802			0.00	0	0
Total MBP041 SPOT									0.00	0	0
Total For MBP041									0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.58923			0.00	0	0
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.60114			0.00	0	0
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.28305			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.28654			0.00	0	0
Total MBP045 SPOT									0.00	0	0
Total For MBP045									0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.01445			0.00	0	0
Total MBP046 SPOT									0.00	0	0
Total For MBP046									0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.96772			0.00	0	0
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.28307			0.00	0	0
Total MBP048 SPOT									0.00	0	0
Total For MBP048									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	Open Interest
MBP04 On 27/03/2024 Spot Bond					0.00000	100.28657				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.98018				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	115.79027				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.83500	105.63305	7.83500	105.61075				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.49716				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.03500	11.03500	11.03500	105.66742				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.21500	108.15269	9.21500	108.12621				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.99723				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.52086				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	100.70998				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.11500	101.65573	9.11500	101.63098				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	115.89281				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										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	Open Interest
MTN06 On 13/07/2020 Spot Bond					0.00000	100.37126				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.37383				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.49562				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.13374				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.14569				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.27599				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.50089				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.87965				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.35046				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.38247				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.86858				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.89322				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN18 On 30/05/2026 Spot Bond					0.00000	100.92186				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.72964				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.80046				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.33429				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.67095				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.16521				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.15227				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	101.15227				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										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	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.51947				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.58793				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.59180				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.49225				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.58334				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.69708				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.42841				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.45098				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.52993				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.59691				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.65837				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										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	Open Interest
NAM01 On 19/11/2022 Spot Bond			8.35500	100.92570	8.35500	100.90301			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.35000	101.30900	7.35000	101.28928			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.81500	108.15148	8.81500	108.12612			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.03500	106.85630	10.03500	106.82788			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.84538			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.58291			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.60420			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.64777			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.67469			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.56000	102.17839	7.56000	102.15756			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.52000	104.97089	7.52000	104.94960			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	102.88658	9.38000	102.86067			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									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	Open Interest
NBK13/ On 19/03/2024 Spot Bond			8.61500	106.84919	8.61500	106.82443				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			7.43000	102.92257	7.43000	102.90206				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			7.68000	105.72211	7.68000	105.70047				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			8.24500	108.74609	8.24500	108.72221				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			8.49500	109.12065	8.49500	109.09585				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			7.57500	101.61435	7.57500	101.59387				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.21000	104.08494	8.21000	104.06206				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			8.50000	110.14172	8.50000	110.11668				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.42995				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			9.79500	109.36563	9.79500	109.33722				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			8.19500	106.10945	8.19500	106.08604				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.30500	107.62663	9.30500	107.59973				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										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	Open Interest
NBK23I On 12/02/2020 Spot Bond					0.00000	101.40317				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.28500	110.59780	9.28500	110.57023				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.35828				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			8.51500	8.51500	8.51500	109.92958				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	104.24723				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	18.22329	100.00000	18.18274				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.93799				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.59500	109.09337	9.59500	109.06529				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			8.15500	110.00507	8.15500	109.98118				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.67261				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.03500	111.77005	9.03500	111.74321				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.15000	108.69446	8.15000	108.67086				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										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	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	102.13263				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.09500	105.83905	8.09500	105.81598				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.26223				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.25285				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.99501				0.00	1,400,000,000	700,000,000
Total NBK35B SPOT										0.00	1,400,000,000	700,000,000
Total For NBK35B										0.00	1,400,000,000	700,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	106.08649				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.61232				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.81000	10.81000	10.81000	61.09373				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.90590				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.20787				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.98319				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.24421				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										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	Open Interest
NBK44I On 15/02/2021 Spot Bond					0.00000	101.47709				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.07238				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.39629				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.05561				0.00	1,000,000,000	500,000,000
Total NBK47B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK47B										0.00	1,000,000,000	500,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	101.40505				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.81894				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.71836				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.28428				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.13816				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.49637				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.14575				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.30500				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										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	Open Interest
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.50424				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.53052				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.55109				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.90432				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48705				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.98000	105.53324	9.98000	105.50501				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48436				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.01500	104.79159	10.01500	104.76346				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.48705				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49123				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.49660				0.00	0	0
Total NCLN91 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.46510				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.15622				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	102.22232				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.31141				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			7.83500	101.86226	7.83500	101.84119				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.19996				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.94225				0.00	0	7,900,400
Total NEDT1B SPOT										0.00	0	7,900,400
Total For NEDT1B										0.00	0	7,900,400
NET52 On 23/01/2020 Spot Bond					0.00000	101.79593				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	103.64386				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.02512				0.00	400,000,000	200,000,000
Total NGL02 SPOT										0.00	400,000,000	200,000,000
Total For NGL02										0.00	400,000,000	200,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.27752				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.72342				0.00	0	0
Total NGL04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	104.09464			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.44722			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	99.99988			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.38870			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1f On 20/10/2023 Spot Bond					0.00000	102.50630			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	101.57482			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NGT10: On 15/01/2025 Spot Bond					0.00000	102.84927			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	101.45753			0.00	0	0
Total NGT105 SPOT									0.00	0	0
Total For NGT105									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.14008	13.50000	102.10343			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	99.81633			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	99.80662			0.00	0	0
Total NHM007 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.84401				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	102.11303				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.14236				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.30692				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.78461				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.78799				0.00	180,000,000	90,000,000
Total NHM013 SPOT										0.00	180,000,000	90,000,000
Total For NHM013										0.00	180,000,000	90,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.28141				0.00	300,000,000	150,000,000
Total NHM014 SPOT										0.00	300,000,000	150,000,000
Total For NHM014										0.00	300,000,000	150,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.75174				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.80000	4.80000	4.80000	202.25514				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.35000	4.35000	4.35000	178.05841				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	131.89337				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.54500	4.54500	4.54500	94.14069				0.00	0	0
Total NI29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	103.85819				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.46000	4.46000	4.46000	131.24806				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	128.88264				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.49000	4.49000	4.49000	176.27917				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.20000	167.58779	5.20000	167.56427				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.69500	104.36927	4.69500	104.35612				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.26000	105.39706	7.26000	105.37664				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.15024				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.37140				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.74117				0.00	0	0
Total NN013 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.84120				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.43240				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	100.29646				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	101.72688				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	112.38164				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.93676				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	101.22644				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00435				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028l On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.08266				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.16522				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.67189				0.00	0	0
Total NN05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.69453				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	104.87043				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	100.02157				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	100.02157				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	105.90218				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	105.23495				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	104.87701				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	105.72042				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	105.59671				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	102.97759				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.89500	8.89500	8.89500	101.90777				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.17076				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.14450				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.14587				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.10019				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.09000	8.09000	8.09000	102.29805				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.14201				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.19792				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.16532				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.29000	8.29000	8.29000	102.32329				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.19798				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.32802				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.01000	112.82676	8.01000	112.80242				0.00	0	0
Total NRA022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.47500	183.31706	4.47500	183.29491				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.27500	112.67813	10.27500	112.64728				0.00	0	6,400,000,000
Total NRA028 SPOT										0.00	0	6,400,000,000
Total For NRA028										0.00	0	6,400,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.47995	100.00000	13.45012				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19: On 27/07/2020 Spot Bond					0.00000	102.20805				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20: On 27/07/2020 Spot Bond					0.00000	102.10530				0.00	0	250,000,000
Total NTC20 SPOT										0.00	0	250,000,000
Total For NTC20										0.00	0	250,000,000
NTC21: On 24/03/2022 Spot Bond					0.00000	101.38385				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	101.68631				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23: On 15/02/2023 Spot Bond					0.00000	102.00398				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24: On 29/03/2021 Spot Bond					0.00000	100.23100				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25: On 07/09/2021 Spot Bond					0.00000	100.69862				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26: On 07/12/2023 Spot Bond					0.00000	100.78344				0.00	0	0
Total NTC26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.63339				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.63860				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.17698				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.79895				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			7.95500	7.95500	7.95500	103.30398				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.81500	106.11600	8.81500	106.09084				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.13500	106.61613	10.13500	106.58717				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.44632				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			8.81500	108.38201	8.81500	108.35632				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.23500	108.35887	10.23500	108.32916				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.78112				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBAJ1U										0.00	0	0
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBUC1U										0.00	0	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.67045				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.97159				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.94884				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.00560				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.02164				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	101.45603				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.13919				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.18662				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.28143			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.29497			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.30851			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.25500	112.25302	8.23500	112.34012		183,605,816,500,500.00	3,656,402,885,100	1,565,435,443,800	
Total R186 SPOT								183,605,816,500,500.00	3,656,402,885,100	1,565,435,443,800	
Total For R186								183,605,816,500,500.00	3,656,402,885,100	1,565,435,443,800	
R197 On 07/12/2023 Spot Bond			3.27500	299.12908	3.27500	299.10252		86,456,126,985,000.00	26,398,817,400	54,249,256,600	
Total R197 SPOT								86,456,126,985,000.00	26,398,817,400	54,249,256,600	
Total For R197								86,456,126,985,000.00	26,398,817,400	54,249,256,600	
R202 On 07/12/2033 Spot Bond			3.79500	225.32996	3.80000	225.18452		347,014,652,258,000.00	354,944,572,400	236,079,803,500	
Total R202 SPOT								347,014,652,258,000.00	354,944,572,400	236,079,803,500	
Total For R202								347,014,652,258,000.00	354,944,572,400	236,079,803,500	
R2023 On 28/02/2023 Spot Bond			7.22000	104.27604	7.21500	104.26957		915,717,136,000,000.00	2,065,888,800,000	1,323,635,017,800	
Total R2023 SPOT								915,717,136,000,000.00	2,065,888,800,000	1,323,635,017,800	
Total For R2023								915,717,136,000,000.00	2,065,888,800,000	1,323,635,017,800	
R2030 On 31/01/2030 Spot Bond			9.00000	97.00747	9.00000	96.98426		366,046,908,500,000.00	1,818,449,656,500	939,881,087,800	
Total R2030 SPOT								366,046,908,500,000.00	1,818,449,656,500	939,881,087,800	
Total For R2030								366,046,908,500,000.00	1,818,449,656,500	939,881,087,800	
R2032 On 31/03/2032 Spot Bond			9.37500	94.19236	9.37500	94.16879		395,750,516,250,000.00	1,642,213,388,400	792,360,771,000	
Total R2032 SPOT								395,750,516,250,000.00	1,642,213,388,400	792,360,771,000	
Total For R2032								395,750,516,250,000.00	1,642,213,388,400	792,360,771,000	
R2035 On 28/02/2035 Spot Bond			9.71000	96.66344	9.71000	96.63812		605,149,508,286,000.00	1,195,175,026,600	1,025,119,300,000	
Total R2035 SPOT								605,149,508,286,000.00	1,195,175,026,600	1,025,119,300,000	
Total For R2035								605,149,508,286,000.00	1,195,175,026,600	1,025,119,300,000	
R2037 On 31/01/2037 Spot Bond			9.88000	92.48301	9.88000	92.45878		268,497,164,000,000.00	1,342,965,300,000	832,619,624,700	
Total R2037 SPOT								268,497,164,000,000.00	1,342,965,300,000	832,619,624,700	
Total For R2037								268,497,164,000,000.00	1,342,965,300,000	832,619,624,700	
R2040 On 31/01/2040 Spot Bond			10.00500	95.34783	10.00500	95.32254		523,252,949,601,000.00	1,551,549,520,200	1,098,834,544,000	
Total R2040 SPOT								523,252,949,601,000.00	1,551,549,520,200	1,098,834,544,000	

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 For R2040									23,252,949,601,000.00	551,549,520,200	098,834,544,000
R2044 On 31/01/2044 Spot Bond			10.08500	91.86845	10.08500	91.84390			144,980,822,000,000.00	807,633,200,000	1,220,091,509,500
Total R2044 SPOT									14,980,822,000,000.00	807,633,200,000	220,091,509,500
Total For R2044									14,980,822,000,000.00	807,633,200,000	220,091,509,500
R2048 On 28/02/2048 Spot Bond			10.07000	90.88722	10.07000	90.86256			910,691,936,000,000.00	1,083,484,800,000	1,023,746,648,900
Total R2048 SPOT									10,691,936,000,000.00	083,484,800,000	023,746,648,900
Total For R2048									10,691,936,000,000.00	083,484,800,000	023,746,648,900
R207 On 15/01/2020 Spot Bond			6.94000	99.90502	6.94000	99.88605			0.00	0	58,001,850,000
Total R207 SPOT									0.00	0	58,001,850,000
Total For R207									0.00	0	58,001,850,000
R208 On 31/03/2021 Spot Bond			6.72000	101.90200	6.71500	101.88940			517,825,749,664,000.00	1,267,533,593,700	480,991,700,000
Total R208 SPOT									17,825,749,664,000.00	267,533,593,700	480,991,700,000
Total For R208									17,825,749,664,000.00	267,533,593,700	480,991,700,000
R209 On 31/03/2036 Spot Bond			9.78000	73.29883	9.75000	73.47009			438,916,204,000,000.00	1,476,371,800,000	1,243,204,185,300
Total R209 SPOT									18,916,204,000,000.00	476,371,800,000	243,204,185,300
Total For R209									18,916,204,000,000.00	476,371,800,000	243,204,185,300
R210 On 31/03/2028 Spot Bond			3.64000	187.42330	3.64000	187.40481			307,687,631,160,000.00	84,529,569,000	38,922,701,500
Total R210 SPOT									17,687,631,160,000.00	84,529,569,000	38,922,701,500
Total For R210									17,687,631,160,000.00	84,529,569,000	38,922,701,500
R212 On 31/01/2022 Spot Bond			3.08000	162.79082	3.08500	162.76132			862,325,145,912,000.00	604,651,021,400	289,638,353,000
Total R212 SPOT									2,325,145,912,000.00	604,651,021,400	289,638,353,000
Total For R212									2,325,145,912,000.00	604,651,021,400	289,638,353,000
R213 On 28/02/2031 Spot Bond			9.25000	87.09928	9.21500	87.29280			124,096,795,750,000.00	1,202,605,059,000	419,665,540,200
Total R213 SPOT									24,096,795,750,000.00	202,605,059,000	419,665,540,200
Total For R213									24,096,795,750,000.00	202,605,059,000	419,665,540,200
R214 On 28/02/2041 Spot Bond			9.96000	72.06829	9.96000	72.04895			398,497,172,208,000.00	642,419,394,800	562,004,871,000
Total R214 SPOT									18,497,172,208,000.00	642,419,394,800	562,004,871,000
Total For R214									18,497,172,208,000.00	642,419,394,800	562,004,871,000
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RC003U										0.00	0	0
RC004I On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005I On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006I On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007I On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008I On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC013I On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015I On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.35934				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.91080				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.43487				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.11299				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.77324				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.99758				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.65151				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.13791				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.43298				0.00	0	0
Total RDFB16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.42719				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.57882				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.38250				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.39343				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.40481				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.23416				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.17453				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.31002				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.98086				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.78047				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.54624				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.12821				0.00	0	0
Total RDFC50 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFC50										0.00	0	0
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	99.87696				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20I On 05/07/2020 Spot Bond					0.00000	100.05321				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.71523				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.13439				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	101.31432				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60I On 09/03/2022 Spot Bond					0.00000	101.62990				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70I On 17/04/2022 Spot Bond					0.00000	103.36678				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.04496				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.48481				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES04U									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.65497			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.58810			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	99.91187			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.89113			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.76500	104.81876	7.76500	104.79695		5,901,400,000,000.00	760,000,000	190,000,000	
Total RW21 SPOT								5,901,400,000,000.00	760,000,000	190,000,000	
Total For RW21								5,901,400,000,000.00	760,000,000	190,000,000	
RW23 On 10/12/2023 Spot Bond			8.86500	102.88618	8.86500	102.86180		0.00	0	179,077,900	
Total RW23 SPOT								0.00	0	179,077,900	

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 For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.83500	97.52910	10.83500	97.50098				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.67746				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.13959				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.08581				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.41500	105.82505	9.41500	105.79831				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.45913				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.73240				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.76000	106.71543	8.76000	106.69042				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.58735				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.42607				0.00	0	0
Total SBS18 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.64000	103.91893	7.64000	103.89764			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.48500	109.08320	8.48500	109.05829			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	105.79054			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.04500	111.09679	8.04500	111.07299			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.94500	97.45889	8.94500	97.43547			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.75500	106.29700	8.75500	106.27211			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.03500	107.10828	9.03500	107.08228			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.65756			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.55500	103.58015	7.55500	103.55880		14,656,700,000,000.00	1,940,000,000	970,000,000	
Total SBS37 SPOT								14,656,700,000,000.00	1,940,000,000	970,000,000	
Total For SBS37								14,656,700,000,000.00	1,940,000,000	970,000,000	
SBS38 On 29/01/2025 Spot Bond			8.23500	107.54320	8.23500	107.51961		0.00	0	0	
Total SBS38 SPOT								0.00	0	0	
Total For SBS38								0.00	0	0	
SBS39 On 29/01/2030 Spot Bond			9.21500	107.54329	9.21500	107.51697		0.00	0	0	
Total SBS39 SPOT								0.00	0	0	
Total For SBS39								0.00	0	0	
SBS4 On 16/11/2021 Spot Bond			7.81500	102.60957	7.81500	102.58796		0.00	0	580,000,000	
Total SBS4 SPOT								0.00	0	580,000,000	

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 For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.83795				0.00	4,000,000,000	2,000,000,000
Total SBS40 SPOT										0.00	4,000,000,000	2,000,000,000
Total For SBS40										0.00	4,000,000,000	2,000,000,000
SBS41 On 12/11/2022 Spot Bond			7.92000	106.74187	7.92000	106.71909				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.62500	110.79239	8.62500	110.76669				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.72500	113.44529	8.72500	113.41867				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.98513				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.93000	111.61010	7.93000	111.58651				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.30784				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.60913				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.51800				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.39500	106.14314	8.39500	106.11943				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.13000	9.13000	9.13000	106.43942				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.90289				0.00	0	0
Total SBS52 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.85633			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.91932			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.90481			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.81000	103.16872	7.81000	103.14712			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.21368			0.00	0	150,000,000
Total SBS57 SPOT									0.00	0	150,000,000
Total For SBS57									0.00	0	150,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	104.03588			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.28935			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.72212			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	102.08750			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.82616			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.50775			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.23710			0.00	0	0
Total SBS65 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.28723				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.30253				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	101.08873				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.90031				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.17500	289.85378	4.17500	289.82106				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.75000	4.75000	4.75000	203.33244				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	105.55777				0.00	0	88,184,400
Total SBT101 SPOT										0.00	0	88,184,400
Total For SBT101										0.00	0	88,184,400
SBT102 On 30/09/2022 Spot Bond					0.00000	106.60790				0.00	0	32,774,800
Total SBT102 SPOT										0.00	0	32,774,800
Total For SBT102										0.00	0	32,774,800
SBT103 On 31/03/2024 Spot Bond					0.00000	102.30249				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	106.01162				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.92483				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			9.26500	104.68636	9.26500	104.66046				0.00	0	0
Total SBT203 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT203										0.00	0	0
SBT20 On 16/04/2024 Spot Bond					0.00000	99.83212				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	99.95413				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	99.96737				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	97.64547				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.63131				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.33114				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.25941				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.29682				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.25952				0.00	0	50,000,000
Total SLRA5 SPOT										0.00	0	50,000,000
Total For SLRA5										0.00	0	50,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.36845				0.00	0	0
Total SLRB2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.37136				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.37893				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.30434				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.50569				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.43550				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.46845				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.10572				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.00438				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.91500	110.77550	8.91500	110.74911				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.36999				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.29615				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.52297				0.00	0	0
Total SPDA10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.33223				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.89581				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.11402				0.00	0	64,000,000
Total SPDA13 SPOT										0.00	0	64,000,000
Total For SPDA13										0.00	0	64,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.14952				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.31621				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	100.54534				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	100.65727				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	100.51499				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	99.87243				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00 On 15/10/2024 Spot Bond					0.00000	99.86942				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.55566				0.00	0	250,000,000
Total SPGC01 SPOT										0.00	0	250,000,000
Total For SPGC01										0.00	0	250,000,000
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.65500	101.95587	7.65500	101.93492				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.88000	100.57338	7.88000	100.55215				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.88000	100.57338	7.88000	100.55215				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			5.01500	5.01500	5.01500	127.89662				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.73500	104.35917	9.73500	104.33208				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.08500	76.76657	11.08500	76.74369				0.00	0	0
Total SSN021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.85937				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.54558				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.91852				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.26230				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.98082				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.32443				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	99.91079				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.61500	106.07586	8.61500	106.05141				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.87000	101.90860	4.87000	101.89528				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.88190				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.76016				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	99.89633				0.00	0	0
Total SSN047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN047										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			4.30500	4.30500	4.30500	288.50912				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	100.28297				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.72008				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			6.36200	103.26176	6.36200	103.24410				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.72468				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.55268				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.00824				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.86000	4.86000	4.86000	171.67427				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	131.61636				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06 On 31/01/2038 Spot Bond			4.73000	4.73000	4.73000	103.85819				0.00	0	0
Total SSN063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.53500	4.53500	4.53500	94.21761			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.82000	4.82000	4.82000	172.16538			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.01478			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00228			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.97150			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.55716			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.54847			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.50690			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	99.90946			0.00	0	0
Total SSN078 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN078									0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	98.92700			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.48999			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.05499			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.70572			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.55509			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.67500	4.67500	4.67500	204.96148			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08: On 10/04/2020 Spot Bond					0.00000	99.97878			0.00	0	0
Total SSN087 SPOT									0.00	0	0
Total For SSN087									0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN088 SPOT									0.00	0	0
Total For SSN088									0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	99.06545			0.00	0	0
Total SSN089 SPOT									0.00	0	0
Total For SSN089									0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN090 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN090										0.00	0	0
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	101.39433				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.25500	101.36976	9.25500	101.34471				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.18588				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.76000	105.57876	7.76000	105.55692				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.16267				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.86000	105.40216	7.86000	105.38009				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.16993				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.81000	104.87767	7.81000	104.85584				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.19562				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.15648				0.00	0	0
Total T14A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.25114	8.55000	102.22763				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	101.07012				0.00	800,000,000	400,000,000
Total T14A13 SPOT										0.00	800,000,000	400,000,000
Total For T14A13										0.00	800,000,000	400,000,000
T15OM On 21/11/2020 Spot Bond					0.00000	101.04217				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	101.04162				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.32229				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.68722				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.53251				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.46008				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.10103				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.70537				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.54158				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.83452				0.00	0	0
Total TFS151 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS151										0.00	0	0
TFS151 On 06/07/2021 Spot Bond					0.00000	100.17603				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.28275				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.83270				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.00824				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.14234				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.41308				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.44129				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	101.66174				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.93049				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.94793				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	101.73562				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.72244				0.00	0	0
Total TFS164 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS164										0.00	0	0
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.24597				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.96000	104.37993	7.96000	104.35780				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.52718				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.85000	104.74683	7.85000	104.72491				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.21644				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.21776				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.25628				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.20868				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.21245				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.30939				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.32000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.32266			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.34920			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.38237			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.74658			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.74658			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.78624			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.76641			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.77302			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.17507			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.61000	105.61441	7.61000	105.59274			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.04359			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.77000	103.95827	7.77000	103.93651			0.00	0	0
Total TH14A8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH14A8									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.25603			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.55855			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.20029			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	102.17388			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	102.32076			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.27991			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.71943			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.84513			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	103.32267			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.11657			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.14326			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.29886			0.00	0	0
Total TH15A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.30958				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.98344				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.09798				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.11137				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.17249				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16186				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.78450				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.23490				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.71990				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.20304				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.44163				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.16140				0.00	0	0
Total TH15D2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.48552				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	101.09142				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.11667				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	103.26043	8.49000	103.23710				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.14856				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	101.18974				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	101.47488				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.60000	7.60000	7.60000	105.02834				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	94.82843	100.00000	94.59657				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.82239				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.82222				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	Open Interest
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.40500	104.61587	8.40500	104.59221				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.91500	105.79232	8.91500	105.76698				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.08422				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.77021				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.31500	101.80835	9.31500	101.78303				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.82454				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.68654				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.70354				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.73217				0.00	0	100,000,000,000
Total TL32 SPOT										0.00	0	100,000,000,000
Total For TL32										0.00	0	100,000,000,000
TLC08 On 27/03/2020 Spot Bond					0.00000	100.27788				0.00	0	0
Total TLC08 SPOT										0.00	0	0
Total For TLC08										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.48883				0.00	0	0
Total TLC09 SPOT										0.00	0	0
Total For TLC09										0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.67500	105.14259	7.67500	105.12083			151,965,000,000,000.00		19,800,000,000	2,909,700,000

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 TN20 SPOT									1,965,000,000,000.00	19,800,000,000	2,909,700,000
Total For TN20									1,965,000,000,000.00	19,800,000,000	2,909,700,000
TN20/R On 17/09/2020 Spot Bond			100.00000	64.95948	100.00000	64.81492			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	41.32386	100.00000	41.23189			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.57500	109.02450	8.57500	108.99936			330,360,450,000,000.00	38,526,000,000	6,698,456,100
Total TN23 SPOT									10,360,450,000,000.00	38,526,000,000	6,698,456,100
Total For TN23									10,360,450,000,000.00	38,526,000,000	6,698,456,100
TN23/R On 06/11/2023 Spot Bond			100.00000	16.50561	100.00000	16.46888			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			9.68000	102.93301	9.68000	102.90657			137,990,480,000,000.00	117,561,000,000	56,610,793,900
Total TN25 SPOT									17,990,480,000,000.00	117,561,000,000	56,610,793,900
Total For TN25									17,990,480,000,000.00	117,561,000,000	56,610,793,900
TN25/R On 19/08/2025 Spot Bond			100.00000	14.00571	100.00000	13.97488			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			9.83500	96.34104	9.83500	96.31564			306,852,000,000,000.00	31,200,000,000	8,100,000,000
Total TN27 SPOT									16,852,000,000,000.00	31,200,000,000	8,100,000,000
Total For TN27									16,852,000,000,000.00	31,200,000,000	8,100,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.26254	100.00000	10.23971			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.60000	102.00168	10.60000	101.97291			89,040,000,000,000.00	8,400,000,000	3,300,000,000
Total TN30 SPOT									19,040,000,000,000.00	8,400,000,000	3,300,000,000
Total For TN30									19,040,000,000,000.00	8,400,000,000	3,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.44073	8.00000	120.41493			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			11.62000	95.92541	11.62000	95.89581			174,300,000,000,000.00	15,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN40 SPOT									'4,300,000,000,000.00	15,000,000,000	4,000,000,000
Total For TN40									'4,300,000,000,000.00	15,000,000,000	4,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.69639	10.75000	102.66701			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.10200	10.00000	102.07500			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.92000	102.38744	7.92000	102.36560			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.11000	102.06684	8.11000	102.04466			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			7.91000	7.91000	7.91000	102.24160			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.59197			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.60748			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.99932			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.69729			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.85781			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.85781			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.28827			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	Open Interest
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.32185				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.32500	103.14717	8.32500	103.12406				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.28066				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.30968				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.54070				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.50880				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	99.92049				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.91415				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	99.91094				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.61500	103.59697	8.61500	103.59101				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	99.92047				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	99.91415				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	Open Interest
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A`On 13/04/2024 Spot Bond					0.00000	99.91094				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A!On 13/04/2024 Spot Bond			8.62000	101.86166	8.62000	102.04988				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	99.89957				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B:On 13/04/2024 Spot Bond					0.00000	99.89957				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11!On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12!On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13!On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14!On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03!On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22€On 19/03/2020 Spot Bond					0.00000	98.01860				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23C On 09/04/2020 Spot Bond					0.00000	98.07691				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23¿On 07/05/2020 Spot Bond					0.00000	97.48239				0.00	0	694,000,000

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 TSP232 SPOT										0.00	0	694,000,000
Total For TSP232										0.00	0	694,000,000
TSP232 On 09/07/2020 Spot Bond					0.00000	96.29701				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP233 On 13/02/2020 Spot Bond					0.00000	99.29740				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP234 On 13/08/2020 Spot Bond					0.00000	98.58053				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP235 On 12/03/2020 Spot Bond					0.00000	98.75006				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP236 On 09/04/2020 Spot Bond					0.00000	98.18874				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP237 On 08/10/2020 Spot Bond					0.00000	94.52275				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP238 On 14/05/2020 Spot Bond					0.00000	97.48618				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP239 On 12/11/2020 Spot Bond					0.00000	93.75317				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.73605				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.07518				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	103.17372				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.06987				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	Open Interest
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC315 SPOT										0.00	0	0
Total For TWC315										0.00	0	0
TWC31 On 10/01/2020 Spot Bond					0.00000	101.81858				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	101.68021				0.00	0	0
Total TWC317 SPOT										0.00	0	0
Total For TWC317										0.00	0	0
TWC31 On 27/01/2020 Spot Bond					0.00000	101.53114				0.00	0	0
Total TWC318 SPOT										0.00	0	0
Total For TWC318										0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	101.40677				0.00	0	0
Total TWC319 SPOT										0.00	0	0
Total For TWC319										0.00	0	0
TWC32 On 13/02/2020 Spot Bond					0.00000	101.13375				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	100.87638				0.00	0	0
Total TWC321 SPOT										0.00	0	0
Total For TWC321										0.00	0	0
TWC32 On 28/02/2020 Spot Bond					0.00000	100.81641				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0
TWC32 On 04/03/2020 Spot Bond					0.00000	100.71882				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0
TWC32 On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			020,000,000,000,000.00	30,200,000,000	30,200,000,000	
Total TWC324 SPOT									20,000,000,000,000.00	30,200,000,000	30,200,000,000	
Total For TWC324									20,000,000,000,000.00	30,200,000,000	30,200,000,000	
UG21 On 02/03/2021 Spot Bond			8.09000	106.59523	8.09000	106.57200			0.00	0	0	
Total UG21 SPOT									0.00	0	0	
Total For UG21									0.00	0	0	
UG26 On 09/03/2026 Spot Bond			10.13500	109.08031	10.13500	109.05069			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	Open Interest
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.72542				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.25780				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.02222				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.87482				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.89701				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.45015				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.16183				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR863U SPOT										0.00	0	0
Total For VR863U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.31466				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	Open Interest
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.55994				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.25130				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.85000	101.84328	6.85000	101.82467				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.13500	103.46248	7.13500	103.44256				0.00	0	210,000,000
Total WSP5 SPOT										0.00	0	210,000,000
Total For WSP5										0.00	0	210,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	39.57851	100.00000	39.49044				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.94e+0122,688,869,201,065	785,711,372,145	

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 for SPOT :									1.94e+017	688,869,201,065	785,711,372,145
Total Futures									1.94e+017	688,869,213,135	785,712,310,116
Total Options									0.00	0	275,198
Grand Total:									1.94e+017	688,869,213,135	785,712,585,314