



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: 17/04/2020

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 07/05/2020 Bond Future			12.24053	70.36601	12.35942	69.77766			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.49490	71.24237	12.61891	70.64719			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.75379	68.35768	12.88318	67.75519			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.03153	69.23684	13.16683	68.62661			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			12.44185	70.94066	12.55556	70.31256			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.67956	71.82418	12.79840	71.18879			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.92329	68.46631	13.04769	67.82308			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.17618	69.34700	13.30646	68.69555			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			136.12393	136.12393	135.78144	135.78144			88,752,802.36	652	1,865
I2025 On 06/08/2020 Bond Future			136.34568	136.34568	135.99981	135.99981			0.00	0	1,411
I2025 On 05/11/2020 Bond Future			138.08976	138.08976	137.73973	137.73973			0.00	0	0
I2025 On 04/02/2021 Bond Future			138.36712	138.36712	138.01259	138.01259			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											88,752,802.36	652	3,276
Total For I2025											88,752,802.36	652	3,276
I2029	On	07/05/2020			99.23671	99.23671	99.22991	99.22991			0.00	0	1,509
I2029	On	06/08/2020			100.49747	100.49747	100.49128	100.49128			0.00	0	1,061
I2029	On	05/11/2020			100.64055	100.64055	100.63441	100.63441			0.00	0	0
I2029	On	04/02/2021			101.95811	101.95811	101.95201	101.95201			0.00	0	0
Total I2029 Future											0.00	0	2,570
Total For I2029											0.00	0	2,570
I2033	On	07/05/2020			99.31464	99.31464	99.30790	99.30790			0.00	0	3,611
I2033	On	06/08/2020			100.57641	100.57641	100.57040	100.57040			0.00	0	5,770
I2033	On	05/11/2020			100.64442	100.64442	100.63848	100.63848			0.00	0	0
I2033	On	04/02/2021			101.96198	101.96198	101.95599	101.95599			0.00	0	0
Total I2033 Future											0.00	0	9,381
Total For I2033											0.00	0	9,381
I2038	On	07/05/2020			114.55122	114.55122	114.94082	114.94082			0.00	0	5,287
I2038	On	06/08/2020			114.31036	114.31036	114.70573	114.70573			0.00	0	9,276
I2038	On	05/11/2020			115.77270	115.77270	116.17338	116.17338			0.00	0	0
I2038	On	04/02/2021			115.56653	115.56653	115.97254	115.97254			0.00	0	0
Total I2038 Future											0.00	0	14,563
Total For I2038											0.00	0	14,563
I2046	On	07/05/2020			103.63491	103.63491	103.71860	103.71860			0.00	0	14,969
I2046	On	06/08/2020			104.95162	104.95162	105.03722	105.03722			0.00	0	1,962
I2046	On	05/11/2020			104.49898	104.49898	104.58589	104.58589			0.00	0	0
I2046	On	04/02/2021			105.86714	105.86714	105.95513	105.95513			0.00	0	0
Total I2046 Future											0.00	0	16,931
Total For I2046											0.00	0	16,931
I2050	On	07/05/2020			105.22849	105.22849	107.34956	107.34956			0.00	0	13,811
I2050	On	06/08/2020			104.68646	104.68646	106.83522	106.83522			0.00	0	9,430
I2050	On	05/11/2020			106.02569	106.02569	108.20216	108.20216			0.00	0	0
I2050	On	04/02/2021			105.49403	105.49403	107.69918	107.69918			0.00	0	0
Total I2050 Future											0.00	0	23,241
Total For I2050											0.00	0	23,241
R186	On	07/05/2020			9.05537	111.15119	9.22500	110.28818		7.75	5,838,994,313.08	52,532	58,554
R186	On	06/08/2020			9.27601	107.24896	9.45516	106.37601		8.24	4,325,672,303.68	40,333	50,203
R186	On	05/11/2020			9.50300	108.59559	9.69245	107.71188		8.02	0.00	0	0
R186	On	04/02/2021			9.75055	104.70513	9.95141	103.81015		7.85	0.00	0	0
Total R186 Future											10,164,666,616.76	92,865	108,757
R186	On	07/05/2020	8.28	Put			4,929.13000	4.92913	4,075,990	7.49	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
R186	On	07/05/2020	Bond Future	8.28	Call			5.03000	0.00503	14,900	7.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			265.79000	0.26579	507,780	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,772.41000	1.77241	1,151,390	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			23.81000	0.02381	61,390	7.45	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			3,775.91000	3.77591	2,950,480	7.45	0.00	0	23,160
R186	On	07/05/2020	Bond Future	7.90	Call			0.17000	0.00017	0,630	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			6,986.44000	6.98644	6,123,890	7.50	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			8,648.83000	8.64883	7,785,840	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.01000	0.00001	0,030	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			0.86000	0.00086	2,910	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			6,058.60000	6.05860	5,197,640	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put			37.86000	0.03786	11,850	8.53	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call			3,869.03000	3.86903	4,706,030	8.53	0.00	0	1,120
R186	On	07/05/2020	Bond Future	9.50	Put			318.28000	0.31828	141,160	7.94	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call			1,698.50000	1.69850	2,384,390	7.94	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.08	Call			0.94000	0.00094	3,160	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			6,004.37000	6.00437	5,143,580	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1.03000	0.00103	3,440	7.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			5,950.17000	5.95017	5,089,570	7.50	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			318.73000	0.31873	450,500	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			5,751.37000	5.75137	5,010,190	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			325.32000	0.32532	459,230	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			5,706.28000	5.70628	4,967,240	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			312.25000	0.31225	441,900	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			0.00000	0.00000	208,920	8.02	188,028.00	900	900
R186	On	06/08/2020	Bond Future	9.00	Put			0.00000	0.00000	2,665,170	8.03	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			0.00000	0.00000	1,301,980	8.03	1,171,782.00	900	900
R186	On	06/08/2020	Bond Future	8.25	Call			247.72000	0.24772	355,550	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			5,796.60000	5.79660	5,053,300	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			6,302.93000	6.30293	5,537,810	8.02	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put			0.00000	0.00000	6,702,610	8.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			5,814.23000	5.81423	5,142,310	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			9,307.67000	9.30767	8,507,190	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			239.64000	0.23964	322,870	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			791.45000	0.79145	1,005,330	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			5,775.19000	5.77519	5,105,360	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			518.41000	0.51841	673,050	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			1,646.56000	1.64656	2,005,170	7.83	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			3,677.90000	3.67790	3,152,800	7.83	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			801.79000	0.80179	1,017,750	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			5,736.29000	5.73629	5,068,540	7.76	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	05/11/2020	Bond Future	8.64	Call			781.22000	0.78122	993,010	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			7,042.75000	7.04275	6,313,680	7.76	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			422.54000	0.42254	546,440	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			8,767.55000	8.76755	7,996,470	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			428.15000	0.42815	553,370	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			8,724.23000	8.72423	7,954,470	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			416.99000	0.41699	539,580	7.35	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			8,810.95000	8.81095	8,038,560	7.35	0.00	0	0
Total R186 Option												1,359,810.00	1,800	40,200
Total For R186												10,166,026,426.76	94,665	148,957
R197	On	07/05/2020	Bond Future			312.01889	312.01889	312.01001	312.01001			0.00	0	2,566
R197	On	06/08/2020	Bond Future			308.20657	308.20657	308.19988	308.19988			0.00	0	950
R197	On	05/11/2020	Bond Future			312.14914	312.14914	312.14292	312.14292			0.00	0	0
R197	On	04/02/2021	Bond Future			308.25530	308.25530	308.24922	308.24922			0.00	0	0
Total R197 Future												0.00	0	3,506
Total For R197												0.00	0	3,506
R202	On	07/05/2020	Bond Future			223.44273	223.44273	223.42707	223.42707			0.00	0	7,963
R202	On	06/08/2020	Bond Future			222.15110	222.15110	222.13705	222.13705			0.00	0	716
R202	On	05/11/2020	Bond Future			224.99269	224.99269	224.97882	224.97882			0.00	0	0
R202	On	04/02/2021	Bond Future			223.69935	223.69935	223.68542	223.68542			0.00	0	0
Total R202 Future												0.00	0	8,679
Total For R202												0.00	0	8,679
R2023	On	07/05/2020	Bond Future			6.18674	105.49897	6.27526	105.26919		3.08	0.00	0	51,271
R2023	On	06/08/2020	Bond Future			6.31154	106.81289	6.40942	106.58103		2.99	0.00	0	13,037
R2023	On	05/11/2020	Bond Future			6.45326	104.24070	6.56262	104.00613		2.99	0.00	0	0
R2023	On	04/02/2021	Bond Future			6.62887	105.58110	6.75299	105.34358		2.79	0.00	0	0
Total R2023 Future												0.00	0	64,308
R2023	On	07/05/2020	Bond Future	6.90	Call			1,621.47000	1.62147	1,841,900	3.78	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			17.60000	0.01760	8,250	3.78	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			1,646.01000	1.64601	1,866,870	3.79	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			16.71000	0.01671	7,790	3.79	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			1,597.00000	1.59700	1,816,970	3.77	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			18.55000	0.01855	8,740	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,225.45000	2.22545	2,416,890	3.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			214.74000	0.21474	174,320	3.76	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,245.86000	2.24586	2,437,770	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			212.08000	0.21208	172,130	3.77	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,205.23000	2.20523	2,396,180	3.75	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			217.60000	0.21760	176,690	3.75	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
R2023	On	05/11/2020	Bond Future	7.46	Call			2,320.81000	2.32081	2,498,570	3.67	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			421.42000	0.42142	364,610	3.67	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,338.13000	2.33813	2,516,340	3.68	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			417.82000	0.41782	361,460	3.68	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,303.29000	2.30329	2,480,620	3.66	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			424.81000	0.42481	367,570	3.66	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			665.59000	0.66559	758,400	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			1,477.98000	1.47798	1,333,270	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			673.50000	0.67350	767,010	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			1,466.59000	1.46659	1,322,580	2.70	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			657.74000	0.65774	749,850	2.69	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			1,489.44000	1.48944	1,344,030	2.69	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	64,308
R2030	On	07/05/2020	Bond Future			10.32351	88.17075	10.49765	87.22534		11.28	42,057,447.75	477	82,860
R2030	On	06/08/2020	Bond Future			10.54123	85.26243	10.72314	84.30593		11.97	483,182,190.81	5,667	65,631
R2030	On	05/11/2020	Bond Future			10.75309	86.33323	10.94291	85.36486		11.64	0.00	0	0
R2030	On	04/02/2021	Bond Future			10.98275	83.43830	11.18133	82.45758		11.49	0.00	0	0
Total R2030 Future												525,239,638.56	6,144	148,491
R2030	On	07/05/2020	Bond Future	8.79	Call			0.01000	0.00001	0,030	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			9,902.79000	9.90279	8,957,400	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.01000	0.00001	0,030	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			9,840.50000	9.84050	8,895,110	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.01000	0.00001	0,030	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.72	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.45000	0.00045	1,540	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			7,452.75000	7.45275	6,508,430	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			9,965.13000	9.96513	9,019,740	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.03000	0.00003	0,100	10.72	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			9,220.53000	9.22053	8,275,190	10.72	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			9,529.84000	9.52984	8,584,480	10.72	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.01000	0.00001	0,060	10.72	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			12,052.84000	12.05284	11,107,430	10.72	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			2,285.18000	2.28518	1,833,890	11.93	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			2,164.31000	2.16431	2,669,520	11.93	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			4,648.29000	4.64829	3,948,120	11.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			759.36000	0.75936	1,015,690	11.40	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			9,475.63000	9.47563	8,573,860	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			9,190.33000	9.19033	8,294,370	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			126.25000	0.12625	188,010	11.37	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	9.11	Put			9,133.59000	9.13359	8,238,850	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			120.38000	0.12038	179,730	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			9,247.17000	9.24717	8,350,020	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			16.58000	0.01658	27,230	11.37	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			10,582.86000	10.58286	9,662,870	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			67.91000	0.06791	104,420	11.37	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			7,434.09000	7.43409	6,587,050	11.37	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			252.86000	0.25286	362,320	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			123.29000	0.12329	183,830	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			486.20000	0.48620	669,770	11.37	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			8,628.04000	8.62804	7,745,110	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			155.75000	0.15575	229,320	11.37	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			12,767.49000	12.76749	11,826,410	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			25.19000	0.02519	40,610	11.37	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			13,643.47000	13.64347	12,697,620	11.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			109.34000	0.10934	164,070	11.37	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			2,158.54000	2.15854	1,724,940	11.97	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			2,298.56000	2.29856	2,821,460	11.97	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			4,442.14000	4.44214	3,758,450	11.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			829.66000	0.82966	1,102,470	11.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			5,774.75000	5.77475	5,001,820	11.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			895.11000	0.89511	1,130,730	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			6,624.51000	6.62451	5,891,760	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			645.26000	0.64526	828,700	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			7,770.46000	7.77046	6,985,530	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			14,632.19000	14.63219	13,697,410	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			8,901.29000	8.90129	8,075,040	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			4,623.77000	4.62377	4,019,010	11.23	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			473.41000	0.47341	617,190	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			8,850.69000	8.85069	8,026,100	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			480.34000	0.48034	625,790	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			8,800.22000	8.80022	7,977,300	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			466.56000	0.46656	608,680	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			5,779.88000	5.77988	5,094,220	11.09	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			13,608.68000	13.60868	12,684,640	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			114.42000	0.11442	158,750	11.07	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			10,747.80000	10.74780	9,871,310	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			272.41000	0.27241	364,290	11.07	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			1,655.29000	1.65529	2,018,900	11.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			4,289.50000	4.28950	3,711,920	11.29	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			14,754.13000	14.75413	13,818,240	11.07	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	05/11/2020	Bond Future	8.34	Call			79.70000	0.07970	112,180	11.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			10,693.11000	10.69311	9,817,850	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			276.84000	0.27684	369,950	11.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			1,146.84000	1.14684	1,429,550	11.09	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			202.10000	0.20210	273,820	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			12,436.01000	12.43601	11,527,890	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			164.22000	0.16422	224,470	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			9,675.12000	9.67512	8,825,480	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			372.98000	0.37298	491,710	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			1,849.11000	1.84911	2,239,900	11.29	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			82.86000	0.08286	116,450	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			11,693.47000	11.69347	10,797,840	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			205.56000	0.20556	278,300	11.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			16,241.07000	16.24107	15,294,040	11.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			49.16000	0.04916	70,500	11.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			11,750.01000	11.75001	10,853,360	11.07	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			15,567.80000	15.56780	14,632,960	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			133.17000	0.13317	179,050	10.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			11,367.11000	11.36711	10,500,220	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			394.92000	0.39492	508,750	10.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			15,627.04000	15.62704	14,691,590	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			11,157.91000	11.15791	10,295,980	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			421.71000	0.42171	541,770	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			11,105.87000	11.10587	10,245,210	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			410.82000	0.41082	528,360	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			11,210.05000	11.21005	10,346,870	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			131.07000	0.13107	176,340	10.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			12,765.73000	12.76573	11,870,060	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			276.97000	0.27697	362,020	10.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			1,368.52000	1.36852	1,666,810	10.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			6,368.31000	6.36831	5,685,880	10.79	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			416.24000	0.41624	535,030	10.79	0.00	0	0
Total R2030 Option												0.00	0	143,247
Total For R2030												525,239,638.56	6,144	291,738
R2032	On	07/05/2020	Bond Future			10.81683	83.98249	11.00086	82.92432		12.81	41,991,245.00	500	61,234
R2032	On	06/08/2020	Bond Future			11.02893	85.02844	11.22066	83.95771		12.95	453,371,642.08	5,332	65,577
R2032	On	05/11/2020	Bond Future			11.24337	81.94739	11.44320	80.86335		13.32	0.00	0	0
R2032	On	04/02/2021	Bond Future			11.47011	83.00129	11.67863	81.90340		12.50	0.00	0	0
Total R2032 Future												495,362,887.08	5,832	126,811
R2032	On	07/05/2020	Bond Future	9.30	Put			10,548.20000	10.54820	9,490,060	11.99	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	9.30	Call			0.01000	0.00001	0,040	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			12,600.03000	12.60003	11,541,860	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			9,214.05000	9.21405	8,156,110	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.08000	0.00008	0,310	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			11,225.32000	11.22532	10,167,160	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,010	11.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,010	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			11,429.79000	11.42979	10,371,630	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.11000	0.00011	0,460	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			8,950.41000	8.95041	7,892,590	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			13,860.99000	13.86099	12,802,820	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	11.99	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,010	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			11,361.56000	11.36156	10,303,400	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,010	11.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			11,293.41000	11.29341	10,235,250	11.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			10,639.58000	10.63958	9,618,570	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			83.39000	0.08339	130,970	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			10,766.35000	10.76635	9,743,200	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			12.07000	0.01207	20,880	11.98	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			11,796.21000	11.79621	10,758,450	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			54.33000	0.05433	87,300	11.98	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			85.58000	0.08558	134,220	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			10,702.91000	10.70291	9,680,820	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			87.82000	0.08782	137,540	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			250.10000	0.25010	368,600	11.98	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			7,979.24000	7.97924	7,027,010	11.98	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			15,172.30000	15.17230	14,110,380	11.98	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			14,175.46000	14.17546	13,148,690	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			142.69000	0.14269	199,960	12.49	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			103.85000	0.10385	147,520	12.49	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			12,106.78000	12.10678	11,115,520	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			253.67000	0.25367	346,450	12.49	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			2,259.57000	2.25957	2,736,210	12.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			10,226.06000	10.22606	9,282,480	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			427.90000	0.42790	570,080	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			10,169.47000	10.16947	9,227,610	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			415.15000	0.41515	553,920	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			4,542.50000	4.54250	3,907,710	12.87	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			15,286.87000	15.28687	14,246,500	12.49	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
R2032	On	05/11/2020	Bond Future	9.61	Put			11,091.19000	11.09119	10,123,550	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			334.20000	0.33420	450,600	12.49	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			2,054.36000	2.05436	2,503,610	12.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			10,282.79000	10.28279	9,337,520	12.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			4,245.12000	4.24512	3,637,720	12.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			421.49000	0.42149	561,950	12.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			440.52000	0.44052	572,020	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			12,269.61000	12.26961	11,303,220	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			446.34000	0.44634	579,240	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			12,212.29000	12.21229	11,247,300	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			17,414.97000	17.41497	16,364,760	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			130.91000	0.13091	178,590	11.76	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			14,226.86000	14.22686	13,219,650	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			280.19000	0.28019	370,870	11.76	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			434.76000	0.43476	564,870	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			12,327.05000	12.32705	11,359,270	11.76	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			1,748.83000	1.74883	2,121,990	11.98	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			6,408.61000	6.40861	5,683,880	11.98	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												495,362,887.08	5,832	182,611
R2035	On	07/05/2020	Bond Future			11.21101	85.05602	11.32938	84.32231		13.63	383,772,762.24	4,512	101,674
R2035	On	06/08/2020	Bond Future			11.41954	86.11535	11.54277	85.37316		13.75	0.00	0	52,699
R2035	On	05/11/2020	Bond Future			11.63151	82.71540	11.75983	81.96404		14.46	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.85952	83.77912	11.99345	83.01818		13.53	0.00	0	0
Total R2035 Future												383,772,762.24	4,512	154,373
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	12.48	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			9,914.07000	9.91407	9,180,440	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.07000	0.00007	0,150	12.48	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			10,425.83000	10.42583	9,692,160	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	12.48	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			30.91000	0.03091	56,140	12.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			4,912.05000	4.91205	4,203,570	12.53	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			15,539.58000	15.53958	14,805,870	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			12,742.63000	12.74263	12,008,920	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			12,136.78000	12.13678	11,403,070	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			10,646.43000	10.64643	9,912,750	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.02000	0.00002	0,050	12.48	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			96.78000	0.09678	162,490	12.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			3,782.84000	3.78284	3,114,840	12.75	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.03000	0.00003	0,070	12.48	0.00	0	3,530

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	07/05/2020	Bond Future	9.18	Put			14,986.53000	14.98653	14,252,820	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			12,666.59000	12.66659	11,932,880	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			12,590.64000	12.59064	11,856,930	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	12.48	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	12.48	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.92	Call			104.60000	0.10460	139,790	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			10,743.83000	10.74383	10,036,830	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			107.43000	0.10743	143,430	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			10,674.97000	10.67497	9,968,780	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			101.84000	0.10184	136,230	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			10,812.83000	10.81283	10,105,030	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			372.53000	0.37253	474,500	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			7,322.16000	7.32216	6,681,940	12.26	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			17,601.97000	17.60197	16,862,330	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			5.54000	0.00554	8,090	12.26	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			19,619.59000	19.61959	18,878,430	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			2.09000	0.00209	3,120	12.26	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			16,890.73000	16.89073	16,151,990	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			7.73000	0.00773	11,180	12.26	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			12,509.88000	12.50988	11,786,790	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			51.88000	0.05188	70,980	12.26	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			657.98000	0.65798	781,880	13.31	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			9,589.69000	9.58969	8,962,230	13.31	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			639.49000	0.63949	760,600	13.31	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			9,707.28000	9.70728	9,077,030	13.31	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			648.68000	0.64868	771,190	13.31	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			9,648.39000	9.64839	9,019,540	13.31	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			12,710.68000	12.71068	12,050,340	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			12,217.78000	12.21778	11,565,990	12.76	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			1,917.79000	1.91779	2,170,130	12.86	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			6,959.55000	6.95955	6,450,950	12.86	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			573.88000	0.57388	673,440	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			12,772.97000	12.77297	12,111,590	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			581.22000	0.58122	681,820	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			566.61000	0.56661	665,150	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			12,835.41000	12.83541	12,173,010	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			642.62000	0.64262	751,770	12.76	0.00	0	0
Total R2035 Option												0.00	0	71,151

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 R2035									383,772,762.24	4,512	225,524
R2037 On 07/05/2020 Bond Future			11.29603	81.54263	11.40937	80.84171		14.33	3,668,032,125.29	44,983	63,868
R2037 On 06/08/2020 Bond Future			11.50320	78.30132	11.62122	77.59228		15.24	3,522,228,277.56	44,983	60,752
R2037 On 05/11/2020 Bond Future			11.70246	79.28485	11.82519	78.56705		15.17	0.00	0	0
R2037 On 04/02/2021 Bond Future			11.91619	76.04902	12.04413	75.32203		15.00	0.00	0	0
Total R2037 Future									7,190,260,402.85	89,966	124,620
R2037 On 07/05/2020 Bond Future	9.60	Call			0.00000	0.00000	0,000	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Put			12,446.44000	12,44644	11,745,520	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Call			0.00000	0.00000	0,000	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Put			12,369.65000	12,36965	11,668,730	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Call			0.00000	0.00000	0,000	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Put			12,523.32000	12,52332	11,822,400	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Put			9,449.22000	9,44922	8,748,470	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Call			0.15000	0.00015	0,320	13.13	0.00	0	7,500
R2037 On 07/05/2020 Bond Future	9.70	Put			11,682.91000	11,68291	10,981,990	13.13	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.70	Call			0.01000	0.00001	0,010	13.13	0.00	0	7,500
R2037 On 06/08/2020 Bond Future	9.87	Call			78.41000	0.07841	104,120	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			11,717.17000	11,71717	11,033,840	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			80.60000	0.08060	106,940	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			11,645.54000	11,64554	10,962,840	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			76.26000	0.07626	101,360	13.62	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			11,788.92000	11,78892	11,104,980	13.62	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			479.88000	0.47988	570,660	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			11,035.78000	11,03578	10,408,760	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			487.25000	0.48725	579,170	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			10,972.44000	10,97244	10,346,560	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			472.59000	0.47259	562,240	13.98	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			11,099.29000	11,09929	10,471,140	13.98	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Put			10,610.83000	10,61083	10,022,630	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			924.70000	0.92470	1,063,490	14.15	0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			9,837.80000	9,83780	10,432,540	16.42	0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			1,194.66000	1.19466	1,062,410	16.42	0.00	0	300
R2037 On 04/02/2021 Bond Future	11.97	Put			4,259.91000	4.25991	3,907,370	14.97	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			8,607.18000	8,60718	8,069,180	14.15	0.00	0	72
R2037 On 04/02/2021 Bond Future	10.28	Call			731.86000	0.73186	847,030	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			11,791.86000	11,79186	11,180,040	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			4,463.50000	4,46350	4,099,490	14.91	0.00	0	240
R2037 On 04/02/2021 Bond Future	10.29	Call			740.70000	0.74070	857,000	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Put			11,731.22000	11,73122	11,120,530	14.15	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			723.09000	0.72309	837,150	14.15	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	04/02/2021	Bond Future	10.27	Put			11,852.66000	11.85266	11,239,730	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			1,377.31000	1.37731	1,566,300	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			3,840.01000	3.84001	4,214,460	14.97	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			795.50000	0.79550	918,640	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			11,370.87000	11.37087	10,767,020	14.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			15,931.34000	15.93134	15,262,450	14.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			319.53000	0.31953	377,630	14.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			3,643.74000	3.64374	4,006,720	14.91	0.00	0	0
Total R2037 Option												0.00	0	16,296
Total For R2037												7,190,260,402.85	89,966	140,916
R2040	On	07/05/2020	Bond Future			11.32471	84.30215	11.43799	83.55365		14.42	2,894,598,622.40	34,336	40,220
R2040	On	06/08/2020	Bond Future			11.52583	80.84486	11.64384	80.08766		15.31	3,164,348,665.26	39,141	39,662
R2040	On	05/11/2020	Bond Future			11.71894	81.86037	11.84171	81.09377		15.52	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.92591	78.40734	12.05395	77.63091		15.32	0.00	0	0
Total R2040 Future												6,058,947,287.66	73,477	79,882
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			12,509.06000	12.50906	11,760,560	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,010	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			12,426.58000	12.42658	11,678,090	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			0.26000	0.00026	0,570	12.94	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.00	Put			10,401.14000	10.40114	9,652,700	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			0.05000	0.00005	0,110	12.94	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			14,523.50000	14.52350	13,775,000	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	12.94	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	11.10	Call			319.30000	0.31930	485,590	13.59	0.00	0	450
R2040	On	07/05/2020	Bond Future	12.70	Put			9.24000	0.00924	3,710	16.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.70	Call			7,639.23000	7.63923	8,382,200	16.77	0.00	0	325
R2040	On	07/05/2020	Bond Future	9.85	Put			11,607.99000	11.60799	10,859,500	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			0.01000	0.00001	0,020	12.94	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			9,219.15000	9.21915	8,470,960	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			12,591.66000	12.59166	11,843,160	12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Put			87.65000	0.08765	44,420	16.08	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Call			4,843.13000	4.84313	5,548,400	16.08	0.00	0	325
R2040	On	07/05/2020	Bond Future	11.80	Put			368.43000	0.36843	218,160	15.01	0.00	0	0
R2040	On	07/05/2020	Bond Future	11.80	Call			2,686.78000	2.68678	3,285,010	15.01	0.00	0	450
R2040	On	07/05/2020	Bond Future	11.10	Put			2,586.31000	2.58631	2,004,100	13.59	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			651.18000	0.65118	810,420	13.38	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			5,979.02000	5.97902	5,381,060	13.38	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			1,522.37000	1.52237	1,804,060	14.38	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	06/08/2020	Bond Future	11.26	Put			4,028.81000	4.02881	3,553,300	14.38	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.79	Call			563.05000	0.56305	706,370	13.26	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			6,316.85000	6.31685	5,702,970	13.26	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			15,226.88000	15.22688	14,477,380	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			18.33000	0.01833	26,030	13.18	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			11,235.48000	11.23548	10,510,500	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			92.63000	0.09263	124,850	13.18	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			82.37000	0.08237	111,470	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			11,540.32000	11.54032	10,812,220	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			84.84000	0.08484	114,700	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			11,463.85000	11.46385	10,736,510	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			79.96000	0.07996	108,320	13.18	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			11,616.95000	11.61695	10,888,110	13.18	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			11,596.23000	11.59623	10,924,160	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			480.14000	0.48014	574,670	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			3,321.93000	3.32193	3,697,280	15.46	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			4,207.88000	4.20788	3,816,630	15.46	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			13,233.24000	13.23324	12,535,420	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			327.22000	0.32722	396,000	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			2,736.50000	2.73650	3,069,920	15.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,900.83000	4.90083	4,467,650	15.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			15,280.29000	15.28029	14,559,110	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			200.52000	0.20052	245,940	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			17,123.25000	17.12325	16,387,370	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			127.51000	0.12751	158,230	14.04	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			544.84000	0.54484	649,660	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			11,051.26000	11.05126	10,389,480	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			553.38000	0.55338	659,540	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			10,984.05000	10.98405	10,323,610	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			536.40000	0.53640	639,900	14.04	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			11,118.67000	11.11867	10,455,570	14.04	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			2,896.95000	2.89695	3,223,020	14.94	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,899.70000	5.89970	5,449,340	14.94	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			3,349.29000	3.34929	3,706,640	15.09	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			5,275.93000	5.27593	4,856,850	15.09	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			18,556.07000	18.55607	17,826,650	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			242.52000	0.24252	289,530	14.48	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			12,997.27000	12.99727	12,334,600	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			698.71000	0.69871	812,470	14.48	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			17,916.99000	17.91699	17,192,820	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			274.53000	0.27453	326,790	14.48	0.00	0	800

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	04/02/2021	Bond Future	10.07	Put			14,169.82000	14.16982	13,488,440	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			560.67000	0.56067	655,720	14.48	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			851.06000	0.85106	984,370	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			11,943.06000	11.94306	11,299,940	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			861.35000	0.86135	995,940	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			11,878.79000	11.87879	11,236,950	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			871.73000	0.87173	1,007,610	14.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			11,814.71000	11.81471	11,174,160	14.48	0.00	0	0
Total R2040 Option												0.00	0	53,185
Total For R2040												6,058,947,287.66	73,477	133,067
R2044	On	07/05/2020	Bond Future			11.36827	81.06299	11.48654	80.28243		15.03	2,594,988,435.88	32,012	40,020
R2044	On	06/08/2020	Bond Future			11.56289	77.69054	11.68616	76.90087		15.95	4,087,066,237.78	52,607	55,461
R2044	On	05/11/2020	Bond Future			11.74955	78.66640	11.87784	77.86694		16.15	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.94944	75.29747	12.08330	74.48777		15.94	0.00	0	0
Total R2044 Future												6,682,054,673.66	84,619	95,481
R2044	On	07/05/2020	Bond Future	9.91	Put			11,618.41000	11.61841	10,837,860	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			0.01000	0.00001	0,020	13.49	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			168.66000	0.16866	276,580	13.94	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			3,327.67000	3.32767	2,655,030	13.94	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			11,041.88000	11.04188	10,261,350	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			0.02000	0.00002	0,050	13.49	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			245.91000	0.24591	389,520	14.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			2,917.05000	2.91705	2,280,100	14.13	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			17,280.92000	17.28092	16,500,360	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	13.49	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			11,123.87000	11.12387	10,343,340	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			0.02000	0.00002	0,050	13.49	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			45.29000	0.04529	82,440	13.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			4,698.58000	4.69858	3,955,170	13.56	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			16,643.18000	16.64318	15,862,620	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	13.49	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,010	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			12,452.86000	12.45286	11,672,310	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			12,621.29000	12.62129	11,840,730	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			15,566.06000	15.56606	14,785,500	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	13.49	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,010	13.49	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			12,537.01000	12.53701	11,756,460	13.49	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			17,629.53000	17.62953	16,843,070	13.73	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	9.36	Call			6.58000	0.00658	9,790	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			12,367.83000	12.36783	11,601,680	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			60.75000	0.06075	84,270	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			1,026.90000	1.02690	1,255,040	14.50	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			13,338.08000	13.33808	12,565,160	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			5,796.06000	5.79606	5,185,560	14.10	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			42.68000	0.04268	59,920	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			13,256.30000	13.25630	12,483,870	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			44.10000	0.04410	61,850	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			13,174.68000	13.17468	12,402,760	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			41.29000	0.04129	58,040	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			4,980.00000	4.98000	4,418,470	14.50	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			20,859.17000	20.85917	20,070,290	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1.44000	0.00144	2,230	13.73	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			15,008.03000	15.00803	14,227,420	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			20.73000	0.02073	29,790	13.73	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			722.21000	0.72221	901,380	14.10	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			1,560.74000	1.56074	1,803,160	15.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			6,918.42000	6.91842	6,361,380	15.15	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			13,327.14000	13.32714	12,599,200	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			323.02000	0.32302	394,540	14.61	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			19,054.96000	19.05496	18,276,990	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			11,166.99000	11.16699	10,475,790	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			5,509.37000	5.50937	5,024,640	15.66	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			542.18000	0.54218	651,840	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			11,098.30000	11.09830	10,408,500	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			550.80000	0.55080	661,870	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			11,029.84000	11.02984	10,341,450	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			533.67000	0.53367	641,930	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			311.78000	0.31178	381,210	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			19,498.03000	19.49803	18,718,020	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			71.38000	0.07138	90,830	14.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			13,934.60000	13.93460	13,198,560	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			279.93000	0.27993	343,350	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,323.44000	2.32344	2,638,170	15.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			177.74000	0.17774	220,820	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			13,857.97000	13.85797	13,122,900	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			285.05000	0.28505	349,440	14.61	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			23,387.91000	23.38791	22,596,240	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			25.64000	0.02564	33,430	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			13,477.80000	13.47780	12,747,770	14.61	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 05/11/2020 Bond Future	9.34	Call			79.91000	0.07991	101,400	14.61	0.00	0	525
R2044 On 05/11/2020 Bond Future	11.17	Call			1,806.16000	1.80616	2,073,400	15.34	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.17	Put			6,405.89000	6.40589	5,873,670	15.34	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	11.43	Call			2,455.81000	2.45581	2,781,790	15.74	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.43	Put			5,311.40000	5.31140	4,837,920	15.74	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	9.72	Put			15,832.19000	15.83219	15,075,810	14.61	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.36	Call			773.05000	0.77305	902,670	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.36	Put			12,483.37000	12.48337	11,803,290	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.37	Call			782.75000	0.78275	913,670	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.37	Put			12,416.27000	12.41627	11,737,490	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.35	Call			763.43000	0.76343	891,760	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.35	Put			12,550.66000	12.55066	11,869,290	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.84	Call			1,348.17000	1.34817	1,548,690	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.84	Put			9,497.37000	9.49737	8,888,190	15.07	0.00	0	405
R2044 On 04/02/2021 Bond Future	10.29	Call			707.63000	0.70763	828,340	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.29	Put			12,958.76000	12.95876	12,269,770	15.07	0.00	0	405
R2044 On 04/02/2021 Bond Future	9.66	Put			17,674.22000	17.67422	16,922,300	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	9.66	Call			291.27000	0.29127	349,050	15.07	0.00	0	405
R2044 On 04/02/2021 Bond Future	10.04	Put			14,737.21000	14.73721	14,019,540	15.07	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.04	Call			507.75000	0.50775	599,780	15.07	0.00	0	0
Total R2044 Option									0.00	0	18,150
Total For R2044									6,682,054,673.66	84,619	113,631
R2048 On 07/05/2020 Bond Future			11.31543	80.11232	11.41335	79.45193		15.35	1,286,764,083.84	16,062	59,076
R2048 On 06/08/2020 Bond Future			11.49841	81.11007	11.60041	80.44201		15.40	1,374,977,906.64	16,952	67,595
R2048 On 05/11/2020 Bond Future			11.68332	77.71041	11.78958	77.03415		16.50	0.00	0	0
R2048 On 04/02/2021 Bond Future			11.88133	78.70979	11.99231	78.02490		15.37	0.00	0	0
Total R2048 Future									2,661,741,990.48	33,014	126,671
R2048 On 07/05/2020 Bond Future	9.78	Call			0.00000	0.00000	0,010	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			12,482.12000	12.48212	11,821,740	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,010	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			12,395.15000	12.39515	11,734,770	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			0.00000	0.00000	0,010	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			12,569.22000	12.56922	11,908,840	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Call			0.46000	0.00046	0,860	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Put			8,951.43000	8.95143	8,291,440	13.78	0.00	0	300
R2048 On 07/05/2020 Bond Future	10.70	Call			32.34000	0.03234	53,580	13.75	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.70	Put			5,083.81000	5.08381	4,444,660	13.75	0.00	0	300
R2048 On 07/05/2020 Bond Future	9.69	Put			13,271.34000	13.27134	12,610,950	13.78	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.69	Call			0.00000	0.00000	0,000	13.78	0.00	0	300
R2048 On 06/08/2020 Bond Future	12.25	Put			1,368.62000	1.36862	1,181,960	17.05	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
R2048	On	06/08/2020	Bond Future	12.25	Call			5,388.75000	5.38875	5,870,150	17.05	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			2,215.25000	2.21525	1,940,790	15.93	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			3,492.74000	3.49274	3,886,340	15.93	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			4,683.07000	4.68307	4,230,390	14.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			1,302.27000	1.30227	1,517,650	14.65	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			745.58000	0.74558	631,280	17.71	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			7,605.63000	7.60563	8,159,390	17.71	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			9,179.04000	9.17904	8,565,400	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			205.73000	0.20573	260,150	13.21	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			2,097.90000	2.09790	1,834,610	16.04	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			3,689.38000	3.68938	4,094,150	16.04	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			4,457.13000	4.45713	4,017,740	14.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			1,426.07000	1.42607	1,654,740	14.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,940.82000	5.94082	5,423,180	14.01	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			769.46000	0.76946	919,880	14.01	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			18,521.13000	18.52113	17,854,860	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			4.47000	0.00447	6,260	13.21	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			20,944.03000	20.94403	20,276,580	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1.41000	0.00141	2,020	13.21	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			132.08000	0.13208	169,410	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			10,388.19000	10.38819	9,757,460	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			135.93000	0.13593	174,190	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			10,310.88000	10.31088	9,681,080	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			128.33000	0.12833	164,730	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			10,465.72000	10.46572	9,834,060	13.21	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			356.39000	0.35639	420,260	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			13,049.90000	13.04990	12,437,510	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			343.89000	0.34389	405,870	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			13,203.97000	13.20397	12,589,690	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			350.09000	0.35009	413,020	14.87	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			13,126.81000	13.12681	12,513,480	14.87	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			970.76000	0.97076	1,098,960	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			11,384.74000	11.38474	10,828,050	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			947.39000	0.94739	1,073,130	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			11,516.28000	11.51628	10,957,130	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			959.02000	0.95902	1,085,990	14.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			11,450.39000	11.45039	10,892,470	14.53	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												2,661,741,990.48	33,014	155,059
R208	On	07/05/2020	Bond Future			4.24286	102.92424	4.31105	102.86454		0.60	0.00	0	25,272

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			3.94156	104.20611	4.03617	104.14641		0.43	0.00	0	7,323
R208	On	05/11/2020	Bond Future			3.18133	102.11999	3.33608	102.05972		0.23	0.00	0	0
Total R208 Future												0.00	0	32,595
R208	On	07/05/2020	Bond Future	4.81	Call			435.54000	0.43554	494,980	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			0.35000	0.00035	0,090	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			444.18000	0.44418	503,650	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			0.30000	0.00030	0,070	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			426.90000	0.42690	486,300	0.71	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			0.41000	0.00041	0,110	0.71	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			953.68000	0.95368	1,013,070	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.73000	0.00073	0,420	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			959.84000	0.95984	1,019,250	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.69000	0.00069	0,400	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			947.51000	0.94751	1,006,900	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.76000	0.00076	0,450	0.66	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			559.84000	0.55984	619,630	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.89000	0.00089	0,410	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			563.65000	0.56365	623,460	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.85000	0.00085	0,390	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			556.03000	0.55603	615,800	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.93000	0.00093	0,430	0.32	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,595
R209	On	07/05/2020	Bond Future			11.15653	64.56248	11.27458	63.94051		16.33	2,184,406,948.32	33,834	55,961
R209	On	06/08/2020	Bond Future			11.34408	65.36661	11.46655	64.73733		16.54	2,211,613,882.74	33,834	47,937
R209	On	05/11/2020	Bond Future			11.53212	63.04442	11.65921	62.40738		16.87	0.00	0	0
R209	On	04/02/2021	Bond Future			11.72907	63.85517	11.86109	63.21000		15.84	0.00	0	0
Total R209 Future												4,396,020,831.06	67,668	103,898
R209	On	07/05/2020	Bond Future	9.46	Call			0.01000	0.00001	0,020	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			10,646.94000	10.64694	10,024,980	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.01000	0.00001	0,030	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			10,581.36000	10.58136	9,959,410	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.01000	0.00001	0,020	15.65	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			10,712.60000	10.71260	10,090,640	15.65	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			44,687.33000	44.68733	44,058,050	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			44,579.00000	44.57900	43,949,720	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	15.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			44,795.81000	44.79581	44,166,530	15.82	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	05/11/2020	Bond Future	10.01	Call			516.75000	0.51675	608,950	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			9,594.12000	9.59412	9,049,280	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			523.89000	0.52389	617,110	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			9,540.54000	9.54054	8,996,720	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			509.69000	0.50969	600,860	16.10	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			9,647.85000	9.64785	9,101,980	16.10	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			692.78000	0.69278	801,270	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			10,133.11000	10.13311	9,596,430	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			700.80000	0.70080	810,290	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			10,081.38000	10.08138	9,545,700	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			684.83000	0.68483	792,320	14.87	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			10,184.98000	10.18498	9,647,300	14.87	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												4,396,020,831.06	67,668	103,898
R210	On	07/05/2020	Bond Future			184.65986	184.65986	183.48254	183.48254			0.00	0	1,419
R210	On	06/08/2020	Bond Future			187.00601	187.00601	185.81506	185.81506			0.00	0	555
R210	On	05/11/2020	Bond Future			186.67684	186.67684	185.47101	185.47101			0.00	0	0
R210	On	04/02/2021	Bond Future			189.12081	189.12081	187.89934	187.89934			0.00	0	0
Total R210 Future												0.00	0	1,974
Total For R210												0.00	0	1,974
R212	On	07/05/2020	Bond Future			165.51213	165.51213	165.85005	165.85005			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.31769	165.31769	165.66111	165.66111			0.00	0	0
R212	On	05/11/2020	Bond Future			167.43249	167.43249	167.78056	167.78056			0.00	0	0
R212	On	04/02/2021	Bond Future			167.29251	167.29251	167.64525	167.64525			0.00	0	0
Total R212 Future												0.00	0	6,719
Total For R212												0.00	0	6,719
R213	On	07/05/2020	Bond Future			10.59005	78.60041	10.75881	77.70679		12.82	0.00	0	11,123
R213	On	06/08/2020	Bond Future			10.79323	79.57934	10.96890	78.67515		13.00	0.00	0	6,289
R213	On	05/11/2020	Bond Future			11.00136	77.04401	11.18427	76.12860		13.23	0.00	0	0
R213	On	04/02/2021	Bond Future			11.22610	78.03477	11.41698	77.10761		12.43	0.00	0	0
Total R213 Future												0.00	0	17,412
R213	On	07/05/2020	Bond Future	9.02	Call			0.01000	0.00001	0,040	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			9,916.50000	9.91650	9,022,910	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.01000	0.00001	0,040	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			10,040.22000	10.04022	9,146,630	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.01000	0.00001	0,040	12.27	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			9,978.33000	9.97833	9,084,740	12.27	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			9,278.78000	9.27878	8,433,980	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			127.91000	0.12791	185,050	12.43	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
R213	On	06/08/2020	Bond Future	9.29	Put			9,391.75000	9.39175	8,544,700	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			130.88000	0.13088	189,130	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			9,335.21000	9.33521	8,489,270	12.43	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			133.90000	0.13390	193,290	12.43	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			8,998.87000	8.99887	8,221,290	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			500.84000	0.50084	640,210	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			8,948.59000	8.94859	8,172,550	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			507.87000	0.50787	648,790	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			8,898.44000	8.89844	8,123,950	12.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			493.89000	0.49389	631,720	12.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			445.71000	0.44571	562,660	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			11,129.13000	11.12913	10,318,920	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			451.40000	0.45140	569,560	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			11,077.29000	11.07729	10,268,290	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			457.15000	0.45715	576,520	11.67	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			11,025.57000	11.02557	10,217,780	11.67	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,412
R214	On	07/05/2020	Bond Future			11.22925	63.50359	11.34216	62.88980		16.92	176,349,469.43	2,777	13,617
R214	On	06/08/2020	Bond Future			11.40634	64.29447	11.52357	63.67350		17.10	19,224,046.53	299	10,665
R214	On	05/11/2020	Bond Future			11.58508	61.81974	11.70681	61.19106		17.47	0.00	0	0
R214	On	04/02/2021	Bond Future			11.77582	62.61474	11.90248	61.97806		16.42	0.00	0	0
Total R214 Future												195,573,515.96	3,076	24,282
R214	On	07/05/2020	Bond Future	9.76	Call			0.07000	0.00007	0,140	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			9,592.14000	9.59214	8,978,420	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.08000	0.00008	0,160	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			9,524.22000	9.52422	8,910,510	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.07000	0.00007	0,130	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			9,660.17000	9.66017	9,046,440	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			12,757.06000	12.75706	12,143,270	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	16.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			8,584.03000	8.58403	7,970,520	16.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.31000	0.00031	0,590	16.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			66.69000	0.06669	106,570	16.13	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			3,931.84000	3.93184	3,357,930	16.13	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			185.00000	0.18500	232,290	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			9,262.70000	9.26270	8,689,020	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			189.18000	0.18918	237,370	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			9,201.26000	9.20126	8,628,480	16.20	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			180.90000	0.18090	227,300	16.20	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	06/08/2020	Bond Future	9.97	Put			9,324.32000	9.32432	8,749,750	16.20	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			635.84000	0.63584	742,460	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			8,921.96000	8.92196	8,399,900	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			644.58000	0.64458	752,370	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			8,867.71000	8.86771	8,346,820	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			627.18000	0.62718	732,640	16.57	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			8,976.39000	8.97639	8,453,170	16.57	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			819.03000	0.81903	939,630	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			9,647.73000	9.64773	9,131,650	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			828.49000	0.82849	950,190	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			9,594.92000	9.59492	9,079,940	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			809.65000	0.80965	929,160	15.42	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			9,700.70000	9.70070	9,183,530	15.42	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												195,573,515.96	3,076	28,032
Total for Bond												38,843,753,218.67	463,625	1,733,857
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
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

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 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
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

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 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
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

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 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
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 07/05/2020 GOVI			658.83400	658.83400	653.12900	653.12900				0.00	0	1,179
GOVI On 06/08/2020 GOVI			666.95200	666.95200	661.18100	661.18100				0.00	0	1
GOVI On 05/11/2020 GOVI			675.41200	675.41200	669.56900	669.56900				0.00	0	0
GOVI On 04/02/2021 GOVI			684.09400	684.09400	678.17700	678.17700				0.00	0	0
Total GOVI Future										0.00	0	1,180
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			668,610.00000	66.86100	611,560,000			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			668,710.00000	66.87100	611,660,000			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			668,510.00000	66.85100	611,460,000			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
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			669,490.00000	66.94900	611,780,000		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			669,590.00000	66.95900	611,880,000		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			669,390.00000	66.93900	611,680,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put			682,710.00000	68.27100	624,280,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			682,810.00000	68.28100	624,380,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put			682,610.00000	68.26100	624,180,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put			727,730.00000	72.77300	668,560,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			727,830.00000	72.78300	668,660,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put			727,630.00000	72.76300	668,460,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	1,180
Total for GOVI												0.00	0	1,180
AL37	On	07/05/2020	Index Future			672.94800	672.94800	667.75200	667.75200			0.00	0	0
AL37	On	06/08/2020	Index Future			681.23900	681.23900	675.98400	675.98400			0.00	0	0
AL37	On	05/11/2020	Index Future			689.88000	689.88000	684.55900	684.55900			0.00	0	0
AL37	On	04/02/2021	Index Future			698.74900	698.74900	693.36000	693.36000			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/05/2020	Index Future			743.48400	743.48400	734.98700	734.98700			0.00	0	0
AL7T	On	06/08/2020	Index Future			752.64500	752.64500	744.04800	744.04800			0.00	0	0
AL7T	On	05/11/2020	Index Future			762.19200	762.19200	753.48700	753.48700			0.00	0	0
AL7T	On	04/02/2021	Index Future			771.99000	771.99000	763.17300	763.17300			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	07/05/2020	Index Future			666.84100	666.84100	661.12900	661.12900			0.00	0	209
ALBI	On	06/08/2020	Index Future			675.05800	675.05800	669.28000	669.28000			0.00	0	165
ALBI	On	05/11/2020	Index Future			683.62000	683.62000	677.77000	677.77000			0.00	0	0
ALBI	On	04/02/2021	Index Future			692.40800	692.40800	686.48400	686.48400			0.00	0	0
Total ALBI Future												0.00	0	374
Total For ALBI												0.00	0	374

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 07/05/2020 Index Future			258.71900	258.71900	259.21600	259.21600			0.00	0	567
IGOV On 06/08/2020 Index Future			261.97100	261.97100	262.47600	262.47600			0.00	0	0
IGOV On 05/11/2020 Index Future			265.35700	265.35700	265.86900	265.86900			0.00	0	47
IGOV On 04/02/2021 Index Future			268.83100	268.83100	269.35000	269.35000			0.00	0	0
Total IGOV Future									0.00	0	614
Total For IGOV									0.00	0	614
Total for Index									0.00	0	988
5Y STN On 21/12/2021 Interest Rate Swap			92.10000	92.10000	92.12000	92.12000			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 :									38,843,753,218.67	463,625	1,736,076
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000			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			7.14000	102.36715	7.14000	102.34753			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	104.67600	10.00000	104.64900			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.41754	11.37000	101.38724			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	101.57125	11.81000	101.53958			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	55.92173	100.00000	55.79728				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	43.50353	100.00000	43.40672				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
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
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										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
ABC12: On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800				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			4.45000	4.45000	4.45000	4.45000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19U: 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
ABFN09: On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total ABFN09 SPOT										0.00	0	500,000,000
Total For ABFN09										0.00	0	500,000,000
ABFN13: On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14: On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total ABFN16 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN16										0.00	1,000,000,000	500,000,000
ABFN18: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										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
ABFN21 On 30/05/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	1,000,000,000	1,000,000,000
Total ABFN21 SPOT									0.00	1,000,000,000	1,000,000,000
Total For ABFN21									0.00	1,000,000,000	1,000,000,000
ABFN2 On 30/05/2024 Spot Bond					0.00000	0.00000			0.00	0	300,000,000
Total ABFN22 SPOT									0.00	0	300,000,000
Total For ABFN22									0.00	0	300,000,000
ABFN2 On 25/05/2027 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	500,000,000
Total ABFN23 SPOT									0.00	1,000,000,000	500,000,000
Total For ABFN23									0.00	1,000,000,000	500,000,000
ABFN2 On 17/10/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ABFN26 SPOT									0.00	0	0
Total For ABFN26									0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	0.00000			0.00	800,000,000	400,000,000
Total ABFN27 SPOT									0.00	800,000,000	400,000,000
Total For ABFN27									0.00	800,000,000	400,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ABFN31 SPOT									0.00	0	0
Total For ABFN31									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 15/11/2023 Spot Bond					0.00000	0.00000			0.00	140,000,000	70,000,000
Total ABFN32 SPOT									0.00	140,000,000	70,000,000
Total For ABFN32									0.00	140,000,000	70,000,000
ABFN3: On 15/11/2024 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	180,000,000	90,000,000
Total ABFN35 SPOT									0.00	180,000,000	90,000,000
Total For ABFN35									0.00	180,000,000	90,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ABFN38 SPOT									0.00	0	0
Total For ABFN38									0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	160,000,000	80,000,000
Total ABFN40 SPOT									0.00	160,000,000	80,000,000
Total For ABFN40									0.00	160,000,000	80,000,000
ABFN4: On 16/09/2026 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ABFN43 SPOT									0.00	0	0
Total For ABFN43									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
ABFN4 On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN45 On 14/10/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	100,000,000
Total ABJ01 SPOT										0.00	0	100,000,000
Total For ABJ01										0.00	0	100,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.85000	5.85000	5.85000	5.85000				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	110.71381	100.00000	110.43408				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			5.55000	5.55000	5.55000	5.55000				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	39.55767	100.00000	39.46667				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			8.55000	8.55000	8.55000	8.55000				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	12.52302	100.00000	12.49435				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										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
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000				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			3.76000	207.80812	3.76000	207.76876				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			4.75000	4.75000	4.75000	4.75000				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			5.00000	5.00000	5.00000	5.00000				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			4.80000	4.80000	4.80000	4.80000				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			7.98000	7.98000	7.98000	7.98000				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.76500	10.76500	10.76500	10.76500				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			6.64000	6.64000	6.64000	6.64000				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			11.31000	11.31000	11.31000	11.31000				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			6.88500	102.66591	6.88500	102.64693				0.00	0	1,240,000,000
Total ABS11 SPOT										0.00	0	1,240,000,000
Total For ABS11										0.00	0	1,240,000,000
ABS12 On 14/05/2020 Spot Bond			6.57000	104.21730	6.57000	104.19862				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	104.05301	9.20000	104.02693				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										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
ABS13 On 14/05/2022 Spot Bond			7.34500	108.62457	7.34500	108.60304			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			6.69500	105.54688	6.69500	105.52778			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			7.27000	110.08247	7.27000	110.06087			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			9.74000	107.40203	9.74000	107.37398			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			10.11000	107.47732	10.11000	107.44820			0.00	0	3,000,000,000
Total ABS17 SPOT									0.00	0	3,000,000,000
Total For ABS17									0.00	0	3,000,000,000
ABS18 On 26/09/2023 Spot Bond			7.22000	108.54064	7.22000	108.51972			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			5.69000	103.45489	5.69000	103.43887			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.29000	94.13435	10.29000	94.10868		223,132,354,578,000.00	21,684,388,200	30,842,194,100	
Total ABS7 SPOT								23,132,354,578,000.00	21,684,388,200	30,842,194,100	
Total For ABS7								23,132,354,578,000.00	21,684,388,200	30,842,194,100	
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.16738	100.00000	10.14500		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.28000	3.28000	3.28000	3.28000		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.85000	163.47306	2.85000	163.44601		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABT01U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			12.21000	12.21000	12.21000	12.21000			0.00	0	200,000,000
Total ABX01 SPOT									0.00	0	200,000,000
Total For ABX01									0.00	0	200,000,000
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
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/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
ACL14€ On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										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
ACL218 On 11/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	500,000,000
Total AGL02 SPOT										0.00	0	500,000,000
Total For AGL02										0.00	0	500,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	208,200,000	1,002,050,000
Total AGT01 SPOT										0.00	208,200,000	1,002,050,000
Total For AGT01										0.00	208,200,000	1,002,050,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000			0.00	10,680,000	2,670,000
Total AGT02 SPOT									0.00	10,680,000	2,670,000
Total For AGT02									0.00	10,680,000	2,670,000
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000			0.00	0	510,000,000
Total AGT03 SPOT									0.00	0	510,000,000
Total For AGT03									0.00	0	510,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									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
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				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			8.02000	106.92563	8.02000	106.90254				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A: 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
AHL1B: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			85,123,165,500,000.00	851,231,655	4,813,823,092
Total AHY2U SPOT									15,123,165,500,000.00	851,231,655	4,813,823,092
Total For AHY2U									15,123,165,500,000.00	851,231,655	4,813,823,092
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			8.08000	109.23428	8.08000	109.21064			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			7.67000	109.14209	7.67000	109.11952			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			12.56500	89.50572	12.56500	89.47577			0.00	0	500,000,000
Total AIR05 SPOT									0.00	0	500,000,000
Total For AIR05									0.00	0	500,000,000
AIRL01 On 30/04/2028 Spot Bond			5.20500	171.39461	5.20500	171.35552			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
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	50,000,000	25,000,000
Total APF06 SPOT									0.00	50,000,000	25,000,000
Total For APF06									0.00	50,000,000	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total APF11 SPOT									0.00	0	0
Total For APF11									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0
Total AS404U SPOT									0.00	0	0
Total For AS404U									0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS410U SPOT									0.00	0	0
Total For AS410U									0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS423U SPOT									0.00	0	0
Total For AS423U									0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS424U SPOT									0.00	0	0
Total For AS424U									0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.05000	223.67925	5.05000	223.62915			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN03L On 07/12/2033 Spot Bond			5.06500	200.54814	5.06500	200.50314			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									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
ASN08(On 20/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	425,100,000	144,700,000
Total ASN083 SPOT									0.00	425,100,000	144,700,000
Total For ASN083									0.00	425,100,000	144,700,000
ASN08: On 03/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									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
ASN13: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.58000	161.44894	3.58000	161.41902				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			3.62500	161.32523	3.62500	161.29515				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	0.00000				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	0.00000				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										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
ASN15: On 31/03/2028 Spot Bond			5.64000	163.25551	5.64000	163.21640			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									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
ASN18 On 20/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			4.79500	103.23232	4.79500	103.20983				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	0.00000				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	0.00000				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	0.00000				0.00	0	3,000,000
Total ASN204 SPOT										0.00	0	3,000,000
Total For ASN204										0.00	0	3,000,000
ASN20 On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20 On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										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
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN274 SPOT									0.00	0	0
Total For ASN274									0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN278 SPOT									0.00	0	0
Total For ASN278									0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN279 SPOT									0.00	0	0
Total For ASN279									0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN280 SPOT									0.00	0	0
Total For ASN280									0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN286 SPOT									0.00	0	0
Total For ASN286									0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total ASN310 SPOT									0.00	0	0
Total For ASN310									0.00	0	0
ASN31 On 20/01/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total ASN316 SPOT									0.00	0	0
Total For ASN316									0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.87000	4.87000	4.87000	4.87000			0.00	0	0
Total ASN318 SPOT									0.00	0	0
Total For ASN318									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
ASN31: On 28/02/2033 Spot Bond			5.18000	5.18000	5.18000	5.18000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33: On 20/06/2024 Spot Bond					0.00000	0.00000				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			4.90500	101.70495	4.90500	101.68249				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										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
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	1,000,000,000	500,000,000
Total ASN369 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN369										0.00	1,000,000,000	500,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										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
ASN40 On 20/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN409 SPOT									0.00	0	0
Total For ASN409									0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN415 SPOT									0.00	0	0
Total For ASN415									0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN419 SPOT									0.00	0	0
Total For ASN419									0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN420 SPOT									0.00	0	0
Total For ASN420									0.00	0	0
ASN42 On 20/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN421 SPOT									0.00	0	0
Total For ASN421									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	0.00000			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			7.27000	104.97973	7.27000	104.95925		7,354,332,000,000.00	1,011,600,000	3,002,900,000	
Total BAW19 SPOT								7,354,332,000,000.00	1,011,600,000	3,002,900,000	
Total For BAW19								7,354,332,000,000.00	1,011,600,000	3,002,900,000	
BAW21 On 24/03/2022 Spot Bond			7.10000	104.59995	7.10000	104.58012		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.70992	9.30000	100.68505		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	0.00000		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	0.00000		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								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
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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			10.26500	10.26500	10.26500	10.26500			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									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
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			9.87000	9.87000	9.87000	9.87000				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	0.00000				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	0.00000				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	0.00000				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			12.82000	12.82000	12.82000	12.82000				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	0.00000				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										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
BAYA77 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total BAYB17 SPOT										0.00	0	200,000,000
Total For BAYB17										0.00	0	200,000,000
BAYB18 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										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
BAYD1I 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
BAYD2I 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
BAYD3I 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
BAYD4I 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
BAYD5I 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
BAYD6I 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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.76500	9.76500	9.76500	9.76500				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	8.33341	100.00000	8.31497				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	0.00000				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										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
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										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
BGL05 On 04/09/2020 Spot Bond			8.37000	102.50907	8.37000	102.48628				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	0.00000				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			8.67000	108.16423	8.67000	108.13928				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	0.00000				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			8.37000	101.95908	8.37000	101.93654				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				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			8.57000	109.51166	8.57000	109.48642				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	0.00000				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			8.05000	106.54023	8.05000	106.51713				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										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
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	200,000,000	100,000,000
Total BGL17 SPOT									0.00	200,000,000	100,000,000
Total For BGL17									0.00	200,000,000	100,000,000
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	100,000,000
Total BGT01 SPOT									0.00	0	100,000,000
Total For BGT01									0.00	0	100,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000			0.00	0	5,574,600,000
Total BID08 SPOT									0.00	0	5,574,600,000
Total For BID08									0.00	0	5,574,600,000
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000			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	0.00000			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			7.41000	110.93331	7.41000	110.91114			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									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
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	10,650,000,000
Total BPPF04 SPOT										0.00	0	10,650,000,000
Total For BPPF04										0.00	0	10,650,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										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
BPPF1: On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF16: On 23/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF18: On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19: On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20: On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF21: On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1U: 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
BS2A2U: 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
BS2B1U: 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
BS2C1U: 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
BWZ21: On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ21: On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										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
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 01/04/2025 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 01/04/2025 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
BYB10L 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			6.98500	103.97144	6.98500	103.95160			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	0.00000			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			7.07000	109.09851	7.07000	109.07770		33,653,200,000.00	4,760,000	1,190,000	
Total CBL26 SPOT								33,653,200,000.00	4,760,000	1,190,000	
Total For CBL26								33,653,200,000.00	4,760,000	1,190,000	
CBL27 On 12/05/2020 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									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
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				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			9.16000	113.32404	9.16000	113.29631				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			10.74000	107.02179	10.74000	106.99121				0.00	0	800,000,000
Total CCT02 SPOT										0.00	0	800,000,000
Total For CCT02										0.00	0	800,000,000
CCT03 On 15/03/2025 Spot Bond			10.53000	103.49224	10.53000	103.46339				0.00	0	500,000,000
Total CCT03 SPOT										0.00	0	500,000,000
Total For CCT03										0.00	0	500,000,000
CCT04 On 17/07/2027 Spot Bond			11.54000	96.04630	11.54000	96.01671				0.00	0	500,000,000
Total CCT04 SPOT										0.00	0	500,000,000
Total For CCT04										0.00	0	500,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	104.88520	10.00000	104.85780				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										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
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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL573U SPOT										0.00	0	0
Total For CL573U										0.00	0	0
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL574U SPOT										0.00	0	0
Total For CL574U										0.00	0	0
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL575U SPOT										0.00	0	0
Total For CL575U										0.00	0	0
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL576U SPOT										0.00	0	0
Total For CL576U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	155.35191	3.14000	155.32506				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			3.55000	3.55000	3.55000	3.55000				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	104.88500	10.00000	104.85800				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	104.88500	10.00000	104.85800				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	104.88500	10.00000	104.85800				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	0.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			9.78000	101.59200	9.78000	101.56564				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	0.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				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			8.44000	107.83541	8.44000	107.81118				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										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
CLN365 On 20/03/2024 Spot Bond			10.58000	108.66573	10.58000	108.63529			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	0.00000			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	0.00000			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	0.00000			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			7.26500	103.13701	7.26500	103.11701			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	99.58756	10.98000	99.55863			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	100.96487	11.00000	100.93549			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	0.00000			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			10.37000	106.83300	10.37000	106.80365			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	0.00000			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	0.00000			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									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
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										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
CLN414 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN417 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										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
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			7.16500	108.96173	7.16500	108.94066				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.55000	161.53147	3.55000	161.50168				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			7.00000	118.14825	7.00000	118.11556				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										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
CLN454 On 31/01/2025 Spot Bond			7.24000	116.91635	7.24000	116.88325			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN459 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			8.43500	106.30245	8.43500	106.27833			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 13/03/2022 Spot Bond			7.87000	104.83127	7.87000	104.80929			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN463 On 14/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN464 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 19/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									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
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	37.68259	100.00000	37.59873				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	0.00000				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	0.00000				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	0.00000				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			7.36500	107.16194	7.36500	107.14076				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	0.00000				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 23/06/2021 Spot Bond			10.87000	106.52883	10.87000	106.49802				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			7.67000	105.14147	7.67000	105.11973				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										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
CLN49: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49: On 04/09/2024 Spot Bond			8.07000	108.56109	8.07000	108.53775				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49: On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49: On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49: On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50: On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50: On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50: On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										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
CLN51(On 11/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 15/09/2022 Spot Bond			9.96000	101.00874	9.96000	100.98206				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	99.78673	10.01000	99.76010				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN51(On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN51(On 30/06/2022 Spot Bond			9.60000	102.96369	9.60000	102.93730				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN52(On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52(On 17/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	101.08125	9.20000	101.05655				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	0.00000				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										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
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.99000	10.99000	10.99000	10.99000				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	0.00000				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			10.46000	99.64991	10.46000	99.62199				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			10.51000	98.98108	10.51000	98.95354				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			10.60000	102.69657	10.60000	102.66743				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			5.03000	5.03000	5.03000	5.03000				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	0.00000				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			5.03000	5.03000	5.03000	5.03000				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55(On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										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
CLN554 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	100.00000				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	0.00000				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	102.95946	10.16000	102.94092				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			10.46000	100.06247	10.46000	100.04363				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	0.00000				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	0.00000				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										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
CLN566 On 17/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			10.69000	98.35508	10.69000	98.33616				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										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
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	0.00000				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
CLN583 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										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
CLN59(On 16/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			5.22000	122.49487	5.22000	122.46678				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN59 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										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
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				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	8.74500				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	104.45181	9.32000	104.42582				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										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
CLN61: On 22/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615: On 30/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										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
CLN625 On 25/01/2023 Spot Bond			7.71000	105.30565	7.71000	105.28378				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	0.00000				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	0.00000				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			12.98500	78.05811	12.98500	78.03114				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	0.00000				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			11.16000	95.08139	11.16000	95.05303				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										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
CLN637 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN638 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN649 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										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
CLN65 On 19/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN651 SPOT									0.00	0	0
Total For CLN651									0.00	0	0
CLN65 On 19/08/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN652 SPOT									0.00	0	0
Total For CLN652									0.00	0	0
CLN65 On 18/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN653 SPOT									0.00	0	0
Total For CLN653									0.00	0	0
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN654 SPOT									0.00	0	0
Total For CLN654									0.00	0	0
CLN65 On 22/03/2030 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN655 SPOT									0.00	0	0
Total For CLN655									0.00	0	0
CLN65 On 20/06/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN656 SPOT									0.00	0	0
Total For CLN656									0.00	0	0
CLN65 On 13/10/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN657 SPOT									0.00	0	0
Total For CLN657									0.00	0	0
CLN65 On 20/06/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN658 SPOT									0.00	0	0
Total For CLN658									0.00	0	0
CLN65 On 20/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN659 SPOT									0.00	0	0
Total For CLN659									0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN660 SPOT									0.00	0	0
Total For CLN660									0.00	0	0
CLN66 On 20/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN661 SPOT									0.00	0	0
Total For CLN661									0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN662 SPOT									0.00	0	0
Total For CLN662									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
CLN663 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN665 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total CLN665 SPOT										0.00	0	10,000,000,000
Total For CLN665										0.00	0	10,000,000,000
CLN81 On 18/04/2028 Spot Bond			9.76500	91.10580	9.76500	91.08206				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	0.00000				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	0.00000				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			9.47000	111.85161	9.47000	111.82333				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			7.35500	103.85466	7.35500	103.83427				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			10.81000	106.63413	10.81000	106.60346				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG01 On 09/06/2024 Spot Bond			7.85000	111.82307	7.85000	111.79955				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			8.50500	102.01293	8.50500	101.98972				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			12.02000	91.36189	12.02000	91.33275				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			12.11000	90.10744	12.11000	90.07849				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			10.77000	10.77000	10.77000	10.77000				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	0.00000				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	0.00000				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
CSD05I 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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										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
DENG9 On 11/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										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
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY02U SPOT										0.00	0	0
Total For DSY02U										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
DSY03 On 21/11/2024 Spot Bond			10.91000	10.91000	10.91000	10.91000			16,365,000,000,000.00	1,500,000,000	500,000,000
Total DSY03 SPOT									16,365,000,000,000.00	1,500,000,000	500,000,000
Total For DSY03									16,365,000,000,000.00	1,500,000,000	500,000,000
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY06U SPOT									0.00	0	0
Total For DSY06U									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.60000	104.64472	7.60000	104.62340			3,040,000,000,000.00	400,000,000	200,000,000
Total DV2021 SPOT									3,040,000,000,000.00	400,000,000	200,000,000
Total For DV2021									3,040,000,000,000.00	400,000,000	200,000,000
DV23 On 27/02/2023 Spot Bond			7.62000	107.48464	7.62000	107.46255			0.00	0	1,808,437,500
Total DV23 SPOT									0.00	0	1,808,437,500
Total For DV23									0.00	0	1,808,437,500
DV23/R On 27/02/2023 Spot Bond			100.00000	20.23473	100.00000	20.18970			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	20.23473	100.00000	20.18970			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			7.54000	108.71249	7.54000	108.69038			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	101.67767	9.69000	101.65124			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.67767	9.69000	101.65124			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			12.86000	87.42366	12.86000	87.39373			0.00	0	1,500,000,000
Total DV29 SPOT									0.00	0	1,500,000,000
Total For DV29									0.00	0	1,500,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	101.74753	10.10000	101.72000			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.74753	10.10000	101.72000			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 DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	1,600,000,000	1,300,000,000
Total DVF24 SPOT										0.00	1,600,000,000	1,300,000,000
Total For DVF24										0.00	1,600,000,000	1,300,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 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 DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	83.61320	100.00000	83.43415				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			5.65000	105.10673	5.65000	105.09071				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			6.34000	111.63320	6.34000	111.61406				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.07500	105.68423	7.07500	105.66427				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			7.98000	107.52246	7.98000	107.49960				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			5.31000	98.85246	5.31000	98.82970				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 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			4.79500	91.44898	4.79500	91.42906			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	128.72871	2.25000	128.70952			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			4.85000	126.61551	4.94000	127.68630			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			4.88000	113.56798	4.88000	113.54296			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			4.79000	111.28430	4.79000	111.26006			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			4.97000	101.36008	4.97000	101.33759			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			4.76500	93.28637	4.76500	93.26614			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	128.72871	2.25000	128.70952			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	0.00000			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN005 SPOT									0.00	0	0
Total For ELN005									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.19500	103.30472	7.19500	103.28474			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.05000	104.30624	7.05000	104.28661			0.00	0	10,000,000
Total EMM02 SPOT									0.00	0	10,000,000
Total For EMM02									0.00	0	10,000,000
EMM03 On 04/05/2024 Spot Bond			11.34000	100.60036	11.34000	100.56988			0.00	0	500,000,000
Total EMM03 SPOT									0.00	0	500,000,000
Total For EMM03									0.00	0	500,000,000
EMM04 On 16/05/2028 Spot Bond			12.43000	12.43000	12.43000	12.43000			0.00	0	500,000,000
Total EMM04 SPOT									0.00	0	500,000,000
Total For EMM04									0.00	0	500,000,000
EMM05 On 17/04/2029 Spot Bond			12.48000	12.48000	12.48000	12.48000		7,350,720,000,000.00	589,000,000	1,873,466,600	
Total EMM05 SPOT								7,350,720,000,000.00	589,000,000	1,873,466,600	
Total For EMM05								7,350,720,000,000.00	589,000,000	1,873,466,600	
EMM06 On 23/06/2025 Spot Bond			11.26000	11.26000	11.26000	11.26000		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			11.11000	11.11000	11.11000	11.11000		0.00	0	0	
Total EMM07 SPOT								0.00	0	0	
Total For EMM07								0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			12.78000	12.78000	12.78000	12.78000		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	0.00000			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				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 01/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 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
EPF04U 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
EPF05U 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
EPF08U 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
EPF09U 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
EPF10U 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
EPF11U 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
EPF12U 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
EPF13U On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC45 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	104.88500	10.00000	104.85800				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 ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				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			7.36000	108.87829	7.36000	108.85667				0.00	0	1,955,823,100
Total ES23 SPOT										0.00	0	1,955,823,100
Total For ES23										0.00	0	1,955,823,100
ES23/R On 25/01/2023 Spot Bond			10.00000	102.38713	10.00000	102.35969				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			10.40000	89.31923	10.40000	89.29449		76,921,520,000,000.00	7,396,300,000	37,904,898,200		
Total ES26 SPOT								76,921,520,000,000.00	7,396,300,000	37,904,898,200		
Total For ES26								76,921,520,000,000.00	7,396,300,000	37,904,898,200		
ES26/R On 02/04/2026 Spot Bond			7.85000	100.42165	7.85000	100.40052				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			12.18500	70.19067	12.30000	69.59512		14,134,600,000,000.00	1,160,000,000	7,134,512,100		
Total ES33 SPOT								14,134,600,000,000.00	1,160,000,000	7,134,512,100		
Total For ES33								14,134,600,000,000.00	1,160,000,000	7,134,512,100		
ES33/R On 15/09/2033 Spot Bond			7.50000	100.76318	7.50000	100.74302				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			12.61000	69.54897	12.61000	69.52574		54,853,500,000,000.00	4,350,000,000	9,550,000,000		

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 ES42 SPOT									4,853,500,000,000.00	4,350,000,000	9,550,000,000
Total For ES42									4,853,500,000,000.00	4,350,000,000	9,550,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	99.93179	8.50000	99.90907			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	0.00000			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	0.00000			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	0.00000			0.00	50,000,000	25,000,000
Total EXX05 SPOT									0.00	50,000,000	25,000,000
Total For EXX05									0.00	50,000,000	25,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			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	13.07876	100.00000	13.04638			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.22219	100.00000	21.16964			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

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 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
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	100,000,000
Total FIFB14 SPOT										0.00	0	100,000,000
Total For FIFB14										0.00	0	100,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA11 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
FNTI10 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										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	0.00000				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			7.42000	7.42000	7.42000	7.42000				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			8.57000	103.73562	8.57000	103.71183				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 FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	4,000,000,000
Total FRB22 SPOT										0.00	0	4,000,000,000
Total For FRB22										0.00	0	4,000,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				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	0.00000				0.00	2,005,360,000	1,601,340,000
Total FRB24 SPOT										0.00	2,005,360,000	1,601,340,000
Total For FRB24										0.00	2,005,360,000	1,601,340,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	5,320,000	612,330,000
Total FRB25 SPOT										0.00	5,320,000	612,330,000
Total For FRB25										0.00	5,320,000	612,330,000
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total FRB26 SPOT										0.00	0	500,000,000
Total For FRB26										0.00	0	500,000,000
FRB27 On 03/06/2026 Spot Bond			10.96000	100.53461	10.96000	100.50530				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			2.95000	163.19383	2.95000	163.16638				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			3.31000	3.31000	3.31000	3.31000				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			4.55000	4.55000	4.55000	4.55000				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			4.80000	173.06058	4.80000	173.02298				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 FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.81500	4.81500	4.81500	4.81500				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			5.15000	5.15000	5.15000	5.15000				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			5.04500	87.97568	5.04500	87.95600				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			5.15000	88.22021	5.15000	88.20015				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	5.92000				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	8.69000				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	8.80000				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 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
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.40000	5.40000	5.40000	5.40000				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
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	0.00000				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	0.00000				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			3.66000	161.22910	3.66000	161.19888				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	0.00000				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			4.52000	158.89037	4.52000	158.85692				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	0.00000				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										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	0.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	104.62464	9.80000	104.59714				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	3.57000				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	0.00000				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	0.00000				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	8.25000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	8.10000				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC32: On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33: On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33: On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC33: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33: On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC33: On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC33: On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.30000	4.30000	4.30000	4.30000				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			4.24000	4.24000	4.24000	4.24000				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			4.22000	4.22000	4.22000	4.22000				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17: 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
FRD19: 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
FRD20: 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
FRD23: On 28/09/2022 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 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
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
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.67500	82.54183	5.67500	82.52210				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			4.69500	104.64500	4.69500	104.62249				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 FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	31,880,000,000
Total FRJ22 SPOT										0.00	0	31,880,000,000
Total For FRJ22										0.00	0	31,880,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	1,160,000,000	2,580,000,000
Total FRJ23 SPOT										0.00	1,160,000,000	2,580,000,000
Total For FRJ23										0.00	1,160,000,000	2,580,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	1,600,000,000	3,300,000,000
Total FRJ25 SPOT										0.00	1,600,000,000	3,300,000,000
Total For FRJ25										0.00	1,600,000,000	3,300,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				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 FRS011U SPOT										0.00	0	0
Total For FRS011U										0.00	0	0
FRS021 On 13/05/2021 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 FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			4.43800	4.43800	4.43800	4.43800				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.61500	4.61500	4.61500	4.61500				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.75500	103.79460	4.75500	103.77210				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			5.00000	201.89330	5.00000	201.84835				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.89500	101.84265	4.89500	101.82020				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11(On 07/12/2033 Spot Bond			5.03000	5.03000	5.03000	5.03000				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			4.95000	129.29944	4.95000	129.27073				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	119.96491	3.70500	119.94230				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			4.89500	101.84265	4.89500	101.82020				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			5.15000	198.80571	5.15000	198.76065				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 FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			5.20000	197.78942	5.20000	197.74434				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.48000	164.63272	4.48000	164.59825				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.23000	197.18274	5.23000	197.13764				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.89500	101.84265	4.89500	101.82020				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.45000	165.41653	5.45000	165.37773				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.64500	92.11507	5.64500	92.09293				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.34000	166.68257	5.34000	166.64397				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.40000	165.99062	5.40000	165.95191				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.74000	187.21238	5.74000	187.16703				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			5.57500	92.97342	5.57500	92.95123				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.89500	4.89500	4.89500	4.89500				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.89500	101.84265	4.89500	101.82020				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 FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			5.21000	168.19312	5.21000	168.15475				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.51000	191.62966	5.51000	191.58441				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			5.34000	166.68257	5.34000	166.64397				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.34000	166.68257	5.34000	166.64397				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.63000	163.36844	5.63000	163.32934				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.25000	127.59461	5.25000	127.56526				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.36000	162.05548	3.36000	162.02643				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.69000	162.69221	5.69000	162.65303				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.73000	162.24317	5.73000	162.20393				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.22000	127.76394	5.22000	127.73464				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			5.15000	168.89556	5.15000	168.85731				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	5.74000				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 FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17(On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS17(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS17(On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17(On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18(On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18(On 27/09/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS215 On 20/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.11000	3.11000	3.11000	3.11000				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			3.00000	3.00000	3.00000	3.00000				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			3.72000	3.72000	3.72000	3.72000				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			3.15000	162.63724	3.15000	162.60900				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.85000	163.47306	2.85000	163.44601				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.59500	98.17832	4.59500	98.15745				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			4.52000	68.08296	4.52000	68.07465				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			4.37000	4.37000	4.37000	4.37000				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			4.44000	4.44000	4.44000	4.44000				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			3.91000	3.91000	3.91000	3.91000				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 FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			6.36000	101.50959	6.36000	101.49239			0.00	0	5,000,000
Total FRX20 SPOT									0.00	0	5,000,000
Total For FRX20									0.00	0	5,000,000
FRX23 On 28/02/2023 Spot Bond			7.45000	7.45000	7.45000	7.45000			0.00	0	7,500,000,000
Total FRX23 SPOT									0.00	0	7,500,000,000
Total For FRX23									0.00	0	7,500,000,000
FRX24 On 10/12/2024 Spot Bond			9.20000	109.65458	9.20000	109.62763			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			9.26000	104.30769	9.26000	104.28176			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			9.98000	98.29191	9.98000	98.26575			0.00	0	3,000,000,000
Total FRX26 SPOT									0.00	0	3,000,000,000
Total For FRX26									0.00	0	3,000,000,000
FRX27 On 07/03/2027 Spot Bond			9.35000	105.44275	9.35000	105.41657			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			9.82000	104.05973	9.82000	104.03233			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			11.12500	94.09369	11.12500	94.06571			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			11.43000	89.74251	11.43000	89.71510			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			11.00000	97.46894	11.00000	97.44043			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			12.88000	63.95816	12.88000	63.93634			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5L On 20/08/2039 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 FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 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 20/08/2039 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 20/08/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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
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

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 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
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

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

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 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
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
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB34U SPOT										0.00	0	0
Total For GRB34U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.41500	102.74311	4.41500	102.72185				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	0.00000				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	0.00000				0.00	340,000,000	170,000,000
Total GRT11 SPOT										0.00	340,000,000	170,000,000
Total For GRT11										0.00	340,000,000	170,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			7.44500	108.30979	7.44500	108.28816				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	7,000,000,000
Total GRT19 SPOT										0.00	500,000,000	7,000,000,000
Total For GRT19										0.00	500,000,000	7,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				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			10.91000	96.94768	10.91000	96.91954				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										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
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	0.00000				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

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 HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	104.88500	10.00000	104.85800				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000				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			5.29500	103.37535	5.29500	103.36057				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	82.32124	100.00000	82.14458				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			3.62000	300.13684	3.62000	300.08111				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.81000	3.81000	3.81000	3.81000				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			5.00500	74.43837	5.00500	74.42842				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			12.44500	80.95782	12.44500	80.93097				0.00	0	350,000,000
Total HWAY34 SPOT										0.00	0	350,000,000
Total For HWAY34										0.00	0	350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.10485	100.00000	11.08014				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			12.42500	80.54918	12.42500	80.52252				0.00	0	2,620,000,000
Total HWAY35 SPOT										0.00	0	2,620,000,000
Total For HWAY35										0.00	0	2,620,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.10438	100.00000	11.07967				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	0.00000				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	0.00000				0.00	100,000,000	50,000,000

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 HWF12 SPOT									0.00	100,000,000	50,000,000
Total For HWF12									0.00	100,000,000	50,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000			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	104.88500	10.00000	104.85800			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			3.85000	135.77737	3.90500	135.41851		800,441,565,000,000.00	207,906,900,000	323,107,190,000	
Total I2025 SPOT								10,441,565,000,000.00	207,906,900,000	323,107,190,000	
Total For I2025								10,441,565,000,000.00	207,906,900,000	323,107,190,000	
I2029 On 31/03/2029 Spot Bond			3.94500	99.42195	3.94500	99.40262		64,411,987,500,000.00	16,327,500,000	89,600,700,000	
Total I2029 SPOT								14,411,987,500,000.00	16,327,500,000	89,600,700,000	
Total For I2029								14,411,987,500,000.00	16,327,500,000	89,600,700,000	
I2033 On 28/02/2033 Spot Bond			4.17500	97.12187	4.17500	97.10251		65,000,575,000,000.00	15,569,000,000	55,711,490,100	
Total I2033 SPOT								15,000,575,000,000.00	15,569,000,000	55,711,490,100	
Total For I2033								15,000,575,000,000.00	15,569,000,000	55,711,490,100	
I2038 On 31/01/2038 Spot Bond			4.05500	114.25955	4.03000	114.63356		355,050,528,500,000.00	87,558,700,000	235,568,686,600	
Total I2038 SPOT								15,050,528,500,000.00	87,558,700,000	235,568,686,600	
Total For I2038								15,050,528,500,000.00	87,558,700,000	235,568,686,600	
I2046 On 31/03/2046 Spot Bond			4.04500	104.46891	4.04500	104.44833		102,001,956,000,000.00	25,216,800,000	121,211,967,400	
Total I2046 SPOT								12,001,956,000,000.00	25,216,800,000	121,211,967,400	
Total For I2046								12,001,956,000,000.00	25,216,800,000	121,211,967,400	
I2050 On 31/12/2050 Spot Bond			4.20500	104.96053	4.10000	107.06256		691,701,054,500,000.00	164,494,900,000	288,047,435,022	
Total I2050 SPOT								11,701,054,500,000.00	164,494,900,000	288,047,435,022	
Total For I2050								11,701,054,500,000.00	164,494,900,000	288,047,435,022	
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	

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 IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
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	0.00000				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			7.38500	7.38500	7.38500	7.38500				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	0.00000				0.00	1,200,000,000	1,200,000,000
Total IBL102 SPOT										0.00	1,200,000,000	1,200,000,000
Total For IBL102										0.00	1,200,000,000	1,200,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	8.70500				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	7.84000				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			3.57000	300.62143	3.57000	300.56602				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	8.12000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	7.61500				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.88000	2.88000	2.88000	2.88000				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	104.88500	10.00000	104.85800				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.20500	102.48648	7.20500	102.46666			31,702,000,000.00	4,400,000	1,100,000	
Total IBL50 SPOT									31,702,000,000.00	4,400,000	1,100,000	
Total For IBL50									31,702,000,000.00	4,400,000	1,100,000	
IBL60 On 17/02/2024 Spot Bond			8.03000	109.00734	8.03000	108.98377			8,993,600,000,000.00	1,120,000,000	1,120,000,000	
Total IBL60 SPOT									8,993,600,000,000.00	1,120,000,000	1,120,000,000	
Total For IBL60									8,993,600,000,000.00	1,120,000,000	1,120,000,000	
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000			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			3.00000	163.05445	3.00000	163.02680			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	0.00000			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	0.00000			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			7.87000	109.07939	7.87000	109.05626			0.00	0	0	
Total IBL78 SPOT									0.00	0	0	
Total For IBL78									0.00	0	0	
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	0.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.31000	107.41778	7.31000	107.39660				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	51.99131	100.00000	51.87561				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	0.00000				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	200,000,000	200,000,000
Total IBL95 SPOT										0.00	200,000,000	200,000,000
Total For IBL95										0.00	200,000,000	200,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				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	10.58833	100.00000	10.56476				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			6.86000	100.70615	6.86000	100.69690				0.00	0	100,000,000
Total IDCG03 SPOT										0.00	0	100,000,000
Total For IDCG03										0.00	0	100,000,000
IDCG06 On 24/11/2024 Spot Bond			10.11000	101.90229	10.11000	101.87467				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				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			11.33000	104.64585	11.33000	104.61417				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.71000	104.49494	10.71000	104.46516				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	0.00000				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG2 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L 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
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.39242	100.00000	6.37827				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			9.61000	99.90601	9.61000	99.88038				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			7.12500	101.71188	7.12500	101.69243				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										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
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

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 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
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

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 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
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
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 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 IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				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	104.88500	10.00000	104.85800				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	0.00000				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			8.57000	105.66005	8.57000	105.63569				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	0.00000				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800				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 IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										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	100.61718	2.75000	100.60963				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			7.30000	145.69163	7.30000	145.65033				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			8.57000	105.37363	8.57000	105.34935				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	400,000,000	900,000,000
Total IV035 SPOT										0.00	400,000,000	900,000,000
Total For IV035										0.00	400,000,000	900,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			5.10000	5.10000	5.10000	5.10000				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	0.00000				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			9.39000	104.15462	9.39000	104.12864				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	0.00000				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			9.40500	9.40500	9.40500	9.40500				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	0.00000				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			3.80000	160.84534	3.80000	160.81458				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	0.00000				0.00	500,000,000	500,000,000

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 IV046 SPOT										0.00	500,000,000	500,000,000
Total For IV046										0.00	500,000,000	500,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
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
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
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		18,000,000,000	10,000,000,000	
Total IV170U SPOT								10,000,000,000,000.00		18,000,000,000	10,000,000,000	
Total For IV170U								10,000,000,000,000.00		18,000,000,000	10,000,000,000	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV171U SPOT										0.00	0	0
Total For IV171U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.00000	159.24901	6.00000	159.20934				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000				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 IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000				0.00	0	0
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800				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	0.00000				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			12.57000	98.61510	12.57000	98.58209				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000				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			7.88500	108.41336	7.88500	108.39045				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 IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			7.53500	106.41431	7.53500	106.39270				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	0.00000				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	0.00000				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										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

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 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
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF80U SPOT										0.00	0	0
Total For IVF80U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total IVZ001 SPOT										0.00	0	0
Total For IVZ001										0.00	0	0
IVZ002 On 09/07/2020 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	0
Total IVZ002 SPOT										0.00	0	0
Total For IVZ002										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
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	0.00000				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	0.00000				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			7.24000	104.09513	7.24000	104.07490				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01(On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	50,000,000	25,000,000
Total KAP010 SPOT										0.00	50,000,000	25,000,000
Total For KAP010										0.00	50,000,000	25,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.70000	113.93245	10.70000	113.89983				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.57000	108.85399	7.57000	108.83189				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	0.00000				0.00	0	90,000,000
Total LBK22 SPOT										0.00	0	90,000,000
Total For LBK22										0.00	0	90,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				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			8.43000	107.13727	8.43000	107.11310				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	0.00000				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	0.00000				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			11.77500	98.40691	11.77500	98.37598				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
LBK29 On 07/06/2023 Spot Bond			7.73000	109.03891	7.73000	109.01632				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.02000	102.33867	7.02000	102.31942			27,799,200,000.00	3,960,000	990,000	
Total LGL04 SPOT									27,799,200,000.00	3,960,000	990,000	
Total For LGL04									27,799,200,000.00	3,960,000	990,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000			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			7.92000	105.48295	7.92000	105.46057			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	0.00000			0.00	0	0	
Total LGL07 SPOT									0.00	0	0	
Total For LGL07									0.00	0	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										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
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		800,000,000,000,000.00		18,000,000,000	24,300,000,000	
Total LHC17U SPOT								10,000,000,000,000.00		18,000,000,000	24,300,000,000	
Total For LHC17U								10,000,000,000,000.00		18,000,000,000	24,300,000,000	
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ186 SPOT										0.00	0	0
Total For MAQ186										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 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	3,000,000,000
Total MBF059 SPOT										0.00	0	3,000,000,000
Total For MBF059										0.00	0	3,000,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	900,000,000	1,450,000,000
Total MBF061 SPOT										0.00	900,000,000	1,450,000,000
Total For MBF061										0.00	900,000,000	1,450,000,000
MBF06 On 07/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	20,000,000,000

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 MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03 On 26/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP048 SPOT									0.00	0	0
Total For MBP048									0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total MBP051 SPOT									0.00	0	0
Total For MBP051									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	0.00000			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			7.12000	103.50083	7.12000	103.48116			0.00	0	0
Total MMIG02 SPOT									0.00	0	0
Total For MMIG02									0.00	0	0
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000			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			12.17000	12.17000	12.17000	12.17000			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			8.00000	107.98279	8.00000	107.95953			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	0.00000			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	0.00000			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	0.00000			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			10.24000	98.88417	10.24000	98.85719		54,476,800,000.00		5,320,000	1,330,000

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 MML02 SPOT										54,476,800,000.00	5,320,000	1,330,000
Total For MML02										54,476,800,000.00	5,320,000	1,330,000
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	800,000,000
Total MTN06 SPOT										0.00	1,600,000,000	800,000,000
Total For MTN06										0.00	1,600,000,000	800,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total MWAR04 SPOT									0.00	0	0
Total For MWAR04									0.00	0	0
N4A211On 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
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	200,000,000
Total N6F26 SPOT									0.00	0	200,000,000
Total For N6F26									0.00	0	200,000,000
N6G26 On 22/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total N7E25 SPOT									0.00	0	0
Total For N7E25									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			7.55000	105.14087	7.55000	105.11946		79,625,728,455,000.00	10,546,454,100	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
Total NAM01 SPOT									'9,625,728,455,000.00	10,546,454,100	5,000,000,000
Total For NAM01									'9,625,728,455,000.00	10,546,454,100	5,000,000,000
NAM02 On 29/06/2020 Spot Bond			6.67000	103.51124	6.67000	103.49255			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			7.97000	108.14005	7.97000	108.11683			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			11.14000	99.51189	11.14000	99.48225			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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			7.08500	104.62320	7.08500	104.60319			71,416,800,000.00	10,080,000	2,520,000
Total NBK11A SPOT									71,416,800,000.00	10,080,000	2,520,000
Total For NBK11A									71,416,800,000.00	10,080,000	2,520,000
NBK12 On 19/03/2021 Spot Bond			6.20000	103.62092	6.20000	103.60372			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	100.85051	9.38000	100.82540			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			7.77000	107.38317	7.77000	107.36092			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 NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			6.58500	106.01414	6.58500	105.99538			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			6.83500	104.96451	6.83500	104.94512			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			9.54000	101.41086	9.54000	101.38490			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			9.74000	100.93750	9.74000	100.91128			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			6.73000	103.86397	6.73000	103.84496		2,692,000,000,000.00	400,000,000	200,000,000	
Total NBK18A SPOT								2,692,000,000,000.00	400,000,000	200,000,000	
Total For NBK18A								2,692,000,000,000.00	400,000,000	200,000,000	
NBK19/ On 01/06/2022 Spot Bond			7.36500	108.12205	7.36500	108.10069		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			9.74000	106.83170	9.74000	106.80394		46,362,400,000.00	4,760,000	1,190,000	
Total NBK20A SPOT								46,362,400,000.00	4,760,000	1,190,000	
Total For NBK20A								46,362,400,000.00	4,760,000	1,190,000	
NBK20/ On 25/06/2021 Spot Bond					0.00000	0.00000		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			10.67000	102.45378	10.67000	102.42453		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			7.35000	110.55166	7.35000	110.52974		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			10.43000	105.59039	10.43000	105.56089		0.00	0	0	
Total NBK23A SPOT								0.00	0	0	
Total For NBK23A								0.00	0	0	
NBK24/ On 19/11/2027 Spot Bond			10.41000	107.34372	10.41000	107.31380		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
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	0.00000			0.00	400,000,000	200,000,000
Total NBK24B SPOT									0.00	400,000,000	200,000,000
Total For NBK24B									0.00	400,000,000	200,000,000
NBK25I On 17/02/2023 Spot Bond			7.67000	7.67000	7.67000	7.67000		7,286,500,000,000.00		950,000,000	950,000,000
Total NBK25A SPOT								7,286,500,000,000.00		950,000,000	950,000,000
Total For NBK25A								7,286,500,000,000.00		950,000,000	950,000,000
NBK25I On 12/02/2025 Spot Bond					0.00000	0.00000			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	22.92359	100.00000	22.87258			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	0.00000			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			10.72000	106.88910	10.72000	106.85844			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			7.31000	109.92807	7.31000	109.90639			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	0.00000			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			10.54000	102.15174	10.54000	102.12292			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			7.30500	109.16384	7.30500	109.14233		44,706,600,000.00		6,120,000	1,530,000
Total NBK30A SPOT								44,706,600,000.00		6,120,000	1,530,000
Total For NBK30A								44,706,600,000.00		6,120,000	1,530,000
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000			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			7.37000	110.52479	7.37000	110.50280			0.00	0	4,400,000,000

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 NBK31A SPOT									0.00	0	4,400,000,000
Total For NBK31A									0.00	0	4,400,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000			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	0.00000			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			11.93500	11.93500	11.93500	11.93500			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	0.00000			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	400,000,000
Total NBK49B SPOT										0.00	0	400,000,000
Total For NBK49B										0.00	0	400,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total NBK50B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK50B										0.00	1,000,000,000	500,000,000
NBK51I On 21/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	400,000,000	200,000,000
Total NBK52B SPOT										0.00	400,000,000	200,000,000
Total For NBK52B										0.00	400,000,000	200,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				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			11.10500	99.55369	11.10500	99.52446				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	0.00000				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			11.14000	98.90384	11.14000	98.87471				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	0.00000				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	0.00000				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										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
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
NED19 On 01/07/2020 Spot Bond					0.00000	0.00000			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			6.87000	104.27119	6.87000	104.25183			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	0.00000			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	0.00000			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET53 On 17/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total NET53 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For NET53								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000			0.00	0	7,223,600,000
Total NGL01 SPOT									0.00	0	7,223,600,000
Total For NGL01									0.00	0	7,223,600,000
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000			0.00	200,000,000	100,000,000
Total NGL02 SPOT									0.00	200,000,000	100,000,000
Total For NGL02									0.00	200,000,000	100,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	256,000,000	128,000,000
Total NGL04 SPOT									0.00	256,000,000	128,000,000
Total For NGL04									0.00	256,000,000	128,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	7,040,000	22,760,000
Total NGLT1B SPOT										0.00	7,040,000	22,760,000
Total For NGLT1B										0.00	7,040,000	22,760,000
NGT10: On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	500,000,000	500,000,000
Total NGT103 SPOT										0.00	500,000,000	500,000,000
Total For NGT103										0.00	500,000,000	500,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	8,600,000	102,150,000
Total NGT104 SPOT										0.00	8,600,000	102,150,000
Total For NGT104										0.00	8,600,000	102,150,000
NGT10: On 22/05/2025 Spot Bond					0.00000	0.00000				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	104.88500	10.00000	104.85800				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	105.98650	13.50000	105.94846				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	0.00000				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	0.00000				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										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
NHM00 On 26/04/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				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			5.20000	5.20000	5.20000	5.20000				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			4.71000	4.71000	4.71000	4.71000				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			4.55500	4.55500	4.55500	4.55500				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			4.78500	4.78500	4.78500	4.78500				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										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
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			4.89500	4.89500	4.89500	4.89500			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			4.66000	4.66000	4.66000	4.66000			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			5.05000	5.05000	5.05000	5.05000			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			4.85000	4.85000	4.85000	4.85000			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			5.56000	164.16146	5.56000	164.12247			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			4.86000	102.32644	4.86000	102.30397			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			6.41500	102.99159	6.41500	102.97379			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total NN013 SPOT												0.00	0	0
Total For NN013												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
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028 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	0.00000				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										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
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	400,000,000	100,000,000
Total NN040 SPOT										0.00	400,000,000	100,000,000
Total For NN040										0.00	400,000,000	100,000,000
NN043 On 03/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				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	0.00000				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
NNF01(On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.05000	8.05000	8.05000	8.05000				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.24500	7.24500	7.24500	7.24500				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	0.00000				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										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
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			7.44500	7.44500	7.44500	7.44500				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	0.00000				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	0.00000				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			8.02000	109.22404	8.02000	109.20045				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.70000	190.71779	3.70000	190.68194				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			11.34000	109.71030	11.34000	109.67724				0.00	0	6,433,957,100
Total NRA028 SPOT										0.00	0	6,433,957,100
Total For NRA028										0.00	0	6,433,957,100
NRA02 On 30/11/2028 Spot Bond			100.00000	16.93557	100.00000	16.89809				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	0.00000				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	0.00000				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										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
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total OMI01 SPOT										0.00	0	1,000,000,000
Total For OMI01										0.00	0	1,000,000,000
OML06 On 19/03/2022 Spot Bond			7.67000	105.55989	7.67000	105.53829				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML07 On 19/03/2025 Spot Bond			11.64000	98.48161	11.64000	98.45133			0.00	0	1,630,000,000
Total OML07 SPOT									0.00	0	1,630,000,000
Total For OML07									0.00	0	1,630,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000			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			7.97000	107.41063	7.97000	107.38781			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			11.16000	101.93202	11.16000	101.90194			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	0.00000			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1L 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
Total For PBAJ1U									0.00	0	0
PBAV1L 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
PBBJ1L 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
PBDJ1L 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
PBGJ1L 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
PBJC1L 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
PBJJ1L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBKJ11 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
PBKS11 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
PBKX11 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
PBLS11 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
PBLT11 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
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
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total PEP01 SPOT									0.00	0	0
Total For PEP01									0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total PEP02 SPOT									0.00	0	0
Total For PEP02									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800			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	0.00000			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									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
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
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	150,000,000	75,000,000
Total PMM53 SPOT									0.00	150,000,000	75,000,000
Total For PMM53									0.00	150,000,000	75,000,000
PMM54 On 07/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM55 SPOT									0.00	0	0
Total For PMM55									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			9.00500	110.87423	9.17000	109.99967			341,276,031,511,000.00	1,592,590,342,200	1,151,577,662,100
Total R186 SPOT									11,276,031,511,000.00	592,590,342,200	151,577,662,100
Total For R186									11,276,031,511,000.00	592,590,342,200	151,577,662,100
R197 On 07/12/2023 Spot Bond			2.50000	311.22442	2.50000	311.17602			17,145,500,000,000.00	6,858,200,000	89,068,600,000
Total R197 SPOT									17,145,500,000,000.00	6,858,200,000	89,068,600,000
Total For R197									17,145,500,000,000.00	6,858,200,000	89,068,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			4.05000	222.87387	4.05000	222.82992			58,533,690,555,000.00	14,452,763,100	157,714,509,700
Total R202 SPOT									58,533,690,555,000.00	14,452,763,100	157,714,509,700
Total For R202									58,533,690,555,000.00	14,452,763,100	157,714,509,700
R2023 On 28/02/2023 Spot Bond			6.15500	105.23611	6.24000	104.99384			701,524,511,131,500.00	926,324,047,300	451,134,933,900
Total R2023 SPOT									701,524,511,131,500.00	926,324,047,300	451,134,933,900
Total For R2023									701,524,511,131,500.00	926,324,047,300	451,134,933,900
R2030 On 31/01/2030 Spot Bond			10.56500	86.37342	10.56500	86.34899			823,794,439,244,000.00	645,886,837,600	857,588,326,300
Total R2030 SPOT									823,794,439,244,000.00	645,886,837,600	857,588,326,300
Total For R2030									823,794,439,244,000.00	645,886,837,600	857,588,326,300
R2032 On 31/03/2032 Spot Bond			11.03000	82.27437	11.03000	82.25024			620,709,628,013,000.00	418,921,997,100	804,707,152,300
Total R2032 SPOT									620,709,628,013,000.00	418,921,997,100	804,707,152,300
Total For R2032									620,709,628,013,000.00	418,921,997,100	804,707,152,300
R2035 On 28/02/2035 Spot Bond			11.39000	83.44912	11.39000	83.42415			751,880,235,000,000.00	680,586,500,000	940,978,365,400
Total R2035 SPOT									751,880,235,000,000.00	680,586,500,000	940,978,365,400
Total For R2035									751,880,235,000,000.00	680,586,500,000	940,978,365,400
R2037 On 31/01/2037 Spot Bond			11.47500	79.94858	11.47500	79.92408			727,459,277,500,000.00	760,562,900,000	847,180,255,600
Total R2037 SPOT									727,459,277,500,000.00	760,562,900,000	847,180,255,600
Total For R2037									727,459,277,500,000.00	760,562,900,000	847,180,255,600
R2040 On 31/01/2040 Spot Bond			11.50000	82.63937	11.50000	82.61399			058,846,800,000,000.00	352,943,200,000	404,413,416,700
Total R2040 SPOT									58,846,800,000,000.00	352,943,200,000	404,413,416,700
Total For R2040									58,846,800,000,000.00	352,943,200,000	404,413,416,700
R2044 On 31/01/2044 Spot Bond			11.53000	79.50772	11.53000	79.48324			589,931,863,000,000.00	745,007,100,000	287,314,751,000
Total R2044 SPOT									589,931,863,000,000.00	745,007,100,000	287,314,751,000
Total For R2044									589,931,863,000,000.00	745,007,100,000	287,314,751,000
R2048 On 28/02/2048 Spot Bond			11.47000	78.59914	11.47000	78.57545			907,785,520,000,000.00	776,616,000,000	2,682,592,062,000
Total R2048 SPOT									907,785,520,000,000.00	776,616,000,000	2,682,592,062,000
Total For R2048									907,785,520,000,000.00	776,616,000,000	2,682,592,062,000
R208 On 31/03/2021 Spot Bond			4.26500	102.66782	4.33000	102.59548			714,087,867,969,500.00	167,429,746,300	329,291,905,200
Total R208 SPOT									714,087,867,969,500.00	167,429,746,300	329,291,905,200
Total For R208									714,087,867,969,500.00	167,429,746,300	329,291,905,200
R209 On 31/03/2036 Spot Bond			11.11500	64.40164	11.23000	63.77328			126,869,320,885,000.00	461,256,799,000	1,009,955,654,000
Total R209 SPOT									126,869,320,885,000.00	461,256,799,000	1,009,955,654,000
Total For R209									126,869,320,885,000.00	461,256,799,000	1,009,955,654,000
R210 On 31/03/2028 Spot Bond			3.91000	184.18969	4.00000	182.99214			94,498,444,000,000.00	24,168,400,000	101,459,385,900
Total R210 SPOT									94,498,444,000,000.00	24,168,400,000	101,459,385,900
Total For R210									94,498,444,000,000.00	24,168,400,000	101,459,385,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			2.27500	165.09076	2.15500	165.40673			325,784,777,500,000.00	143,202,100,000	132,010,000,000
Total R212 SPOT									15,784,777,500,000.00	143,202,100,000	132,010,000,000
Total For R212									15,784,777,500,000.00	143,202,100,000	132,010,000,000
R213 On 28/02/2031 Spot Bond			10.54500	78.40459	10.71000	77.50352			884,396,829,222,000.00	83,868,831,600	382,057,607,600
Total R213 SPOT									14,396,829,222,000.00	83,868,831,600	382,057,607,600
Total For R213									14,396,829,222,000.00	83,868,831,600	382,057,607,600
R214 On 28/02/2041 Spot Bond			11.41000	62.15184	11.41000	62.13322			002,680,191,183,000.00	175,519,736,300	881,646,691,300
Total R214 SPOT									12,680,191,183,000.00	175,519,736,300	381,646,691,300
Total For R214									12,680,191,183,000.00	175,519,736,300	381,646,691,300
RC001 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
RC002 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
RC003 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
Total For RC003U									0.00	0	0
RC004 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
RC005 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
RC006 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
RC007 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
RC008 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
RC009 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC010\ 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
RC011\ 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
RC013\ On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total RC013U SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For RC013U								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
RC014\ On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total RC014U SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For RC014U								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
RC015\ On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		150,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total RC015U SPOT								10,000,000,000,000.00	1,500,000,000	1,500,000,000	
Total For RC015U								10,000,000,000,000.00	1,500,000,000	1,500,000,000	
RC016\ On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total RC016U SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For RC016U								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
RC017\ On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC017U SPOT								0.00	0	0	
Total For RC017U								0.00	0	0	
RC018\ On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC018U SPOT								0.00	0	0	
Total For RC018U								0.00	0	0	
RC019\ On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC019U SPOT								0.00	0	0	
Total For RC019U								0.00	0	0	
RC020\ On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC020U SPOT								0.00	0	0	
Total For RC020U								0.00	0	0	
RC021\ On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC021U SPOT								0.00	0	0	
Total For RC021U								0.00	0	0	
RDF02\ 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	
Total For RDF02U								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
RDF06 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
RDF07 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
RDF08 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
RDF09 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
RDF10 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
RDF11 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
RDF12 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
RDF13 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
RDF14 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
RDF15 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
RDF16 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
RDF17 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
Total For RDF17U										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
RDF18 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
RDF19 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
RDF26 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	0.00000				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	0.00000				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	50,000,000	625,000,000
Total RDFB11 SPOT										0.00	50,000,000	625,000,000
Total For RDFB11										0.00	50,000,000	625,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	100,000,000
Total RDFB13 SPOT										0.00	0	100,000,000
Total For RDFB13										0.00	0	100,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										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
RDFB1: On 11/02/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	0.00000				0.00	0	23,250,000,000
Total RED702 SPOT										0.00	0	23,250,000,000
Total For RED702										0.00	0	23,250,000,000
RED70 On 17/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	13,250,000,000
Total RED704 SPOT										0.00	0	13,250,000,000
Total For RED704										0.00	0	13,250,000,000
RED70 On 17/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	15,000,000,000
Total RED705 SPOT										0.00	0	15,000,000,000
Total For RED705										0.00	0	15,000,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04U 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
Total For RES04U										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
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I 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
RES44I 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
RES45I 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
RES46I 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
RES47I 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			7.16000	102.68574	7.16000	102.66600				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.02000	108.08105	8.02000	108.05783				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										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
RW28 On 10/12/2028 Spot Bond			12.68000	91.15979	12.68000	91.12917			19,020,000,000,000.00	1,500,000,000	500,000,000
Total RW28 SPOT									19,020,000,000,000.00	1,500,000,000	500,000,000
Total For RW28									19,020,000,000,000.00	1,500,000,000	500,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800			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	0.00000			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000			0.00	600,000,000	300,000,000
Total SBK22 SPOT									0.00	600,000,000	300,000,000
Total For SBK22									0.00	600,000,000	300,000,000
SBK23 On 28/05/2022 Spot Bond			7.64000	112.09060	7.64000	112.06752			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	0.00000			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	0.00000			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			7.44000	104.49174	7.44000	104.47088			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	0.00000			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	0.00000			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			6.52000	107.40479	6.52000	107.38597			0.00	0	1,050,000,000
Total SBS19 SPOT									0.00	0	1,050,000,000
Total For SBS19									0.00	0	1,050,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			8.83500	109.98829	8.83500	109.96217			43,114,800,000.00	4,880,000	1,220,000
Total SBS20 SPOT									43,114,800,000.00	4,880,000	1,220,000
Total For SBS20									43,114,800,000.00	4,880,000	1,220,000
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			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			7.36000	110.80508	7.36000	110.78308			0.00	0	500,000,000
Total SBS27 SPOT									0.00	0	500,000,000
Total For SBS27									0.00	0	500,000,000
SBS3 On 25/05/2026 Spot Bond			9.00000	99.65404	9.00000	99.62994			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			9.52000	104.85669	9.52000	104.83005			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			8.00000	108.59125	8.00000	108.56810			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
SBS38 On 29/01/2025 Spot Bond			8.04000	106.16779	8.04000	106.14479			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			10.64000	96.64370	10.64000	96.61618			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			5.89000	107.72373	5.89000	107.70655			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000			0.00	218,000,000	109,000,000
Total SBS40 SPOT									0.00	218,000,000	109,000,000
Total For SBS40									0.00	218,000,000	109,000,000
SBS41 On 12/11/2022 Spot Bond			6.57000	112.33555	6.57000	112.31561			0.00	0	207,036,500
Total SBS41 SPOT									0.00	0	207,036,500
Total For SBS41									0.00	0	207,036,500
SBS42 On 12/11/2025 Spot Bond			8.47000	114.18414	8.47000	114.15812			0.00	0	299,000,000
Total SBS42 SPOT									0.00	0	299,000,000
Total For SBS42									0.00	0	299,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			9.63000	111.08829	9.63000	111.05959			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	0.00000			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			6.70000	111.92543	6.70000	111.90517			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	0.00000			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000			0.00	1,600,000,000	800,000,000
Total SBS49 SPOT									0.00	1,600,000,000	800,000,000
Total For SBS49									0.00	1,600,000,000	800,000,000
SBS50 On 31/01/2022 Spot Bond			6.03000	107.79631	6.03000	107.77871		72,360,000,000,000.00	12,000,000,000	6,000,000,000	
Total SBS50 SPOT								'2,360,000,000,000.00	12,000,000,000	6,000,000,000	
Total For SBS50								'2,360,000,000,000.00	12,000,000,000	6,000,000,000	
SBS51 On 31/01/2024 Spot Bond			7.33000	7.33000	7.33000	7.33000			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	0.00000			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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			6.30000	108.44119	6.30000	108.42281			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									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
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000			0.00	160,000,000	80,000,000
Total SBS57 SPOT									0.00	160,000,000	80,000,000
Total For SBS57									0.00	160,000,000	80,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	800,000,000	400,000,000
Total SBS62 SPOT									0.00	800,000,000	400,000,000
Total For SBS62									0.00	800,000,000	400,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	100,000,000
Total SBS65 SPOT									0.00	0	100,000,000
Total For SBS65									0.00	0	100,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total SBS69 SPOT									0.00	0	0
Total For SBS69									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
SBSI11 On 07/12/2023 Spot Bond			3.40000	302.27621	3.40000	302.22187			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			5.15000	5.15000	5.15000	5.15000			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000			0.00	200,000,000	421,000,000
Total SBT101 SPOT									0.00	200,000,000	421,000,000
Total For SBT101									0.00	200,000,000	421,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	42,000,000
Total SBT102 SPOT									0.00	0	42,000,000
Total For SBT102									0.00	0	42,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000			0.00	507,960,000	522,990,000
Total SBT103 SPOT									0.00	507,960,000	522,990,000
Total For SBT103									0.00	507,960,000	522,990,000
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000			0.00	200,000,000	1,300,000,000
Total SBT201 SPOT									0.00	200,000,000	1,300,000,000
Total For SBT201									0.00	200,000,000	1,300,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			8.47000	109.87370	8.47000	109.84880			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBT206 SPOT									0.00	0	0
Total For SBT206									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									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
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				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	104.88500	10.00000	104.85800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										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
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			8.07000	109.92427	8.07000	109.90051				0.00	0	1,680,000,000
Total SNT03 SPOT										0.00	0	1,680,000,000
Total For SNT03										0.00	0	1,680,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	50,000,000	525,000,000
Total SNT04 SPOT										0.00	50,000,000	525,000,000
Total For SNT04										0.00	50,000,000	525,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total SPDA13 SPOT										0.00	400,000,000	200,000,000
Total For SPDA13										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	50,000,000	25,000,000
Total SPG007 SPOT										0.00	50,000,000	25,000,000
Total For SPG007										0.00	50,000,000	25,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
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
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.03500	100.14470	7.03500	100.12579				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			7.03500	100.14470	7.03500	100.12579				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			5.21500	5.21500	5.21500	5.21500				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			10.86000	101.82145	10.86000	101.79203				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			12.70000	67.91128	12.70000	67.88868				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	9.55000				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										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
SSN04(On 13/10/2023 Spot Bond					0.00000	0.00000				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			7.77000	106.30206	7.77000	106.27992				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			4.69500	104.64500	4.69500	104.62249				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.53000	3.53000	3.53000	3.53000				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	0.00000				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	0.00000				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05(On 26/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										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
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	0.00000				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			5.22000	5.22000	5.22000	5.22000				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			4.60000	4.60000	4.60000	4.60000				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			4.89500	4.89500	4.89500	4.89500				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06(On 31/03/2029 Spot Bond			4.78500	4.78500	4.78500	4.78500				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			5.18000	5.18000	5.18000	5.18000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										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
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.07500	5.07500	5.07500	5.07500				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	0.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										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
SSN08 On 23/01/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08 On 21/12/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN089 SPOT									0.00	0	0
Total For SSN089									0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN093 SPOT									0.00	0	0
Total For SSN093									0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN095 SPOT									0.00	0	0
Total For SSN095									0.00	0	0
SSN09 On 28/05/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN096 SPOT									0.00	0	0
Total For SSN096									0.00	0	0
SSN09 On 28/02/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN098 SPOT									0.00	0	0
Total For SSN098									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.38000	94.90086	10.38000	94.87462		24,912,000,000,000.00	2,400,000,000	1,200,000,000	
Total SZ25 SPOT								24,912,000,000,000.00	2,400,000,000	1,200,000,000	
Total For SZ25								24,912,000,000,000.00	2,400,000,000	1,200,000,000	
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000			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			6.91500	102.85714	6.91500	102.83809			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	0.00000			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			7.01500	102.76517	7.01500	102.74587		24,131,600,000.00	3,440,000	860,000	
Total T13A16 SPOT								24,131,600,000.00	3,440,000	860,000	
Total For T13A16								24,131,600,000.00	3,440,000	860,000	
T13A19 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									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
T13A20 On 21/08/2020 Spot Bond			6.96500	102.50326	6.96500	102.48415				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	0.00000				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	0.00000				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.70248	8.55000	104.67840				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	0.00000				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	500,000,000
Total TFS145 SPOT										0.00	500,000,000	500,000,000
Total For TFS145										0.00	500,000,000	500,000,000
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										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
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161On 27/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										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
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total TFS164 SPOT									0.00	0	0
Total For TFS164									0.00	0	0
TH10A7 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
TH13A3 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.33500	102.17550	7.33500	102.15545			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.00500	102.43622	7.00500	102.41701			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									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
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.76500	109.14834	6.76500	109.12839				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										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
TH14A: On 21/11/2021 Spot Bond					0.00000	0.00000			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			6.92500	107.48984	6.92500	107.46973			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									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
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				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	9.82000				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										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
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	101.40316	8.49000	101.38000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800				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	0.00000				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										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
TL23	On	05/09/2022	Spot Bond					0.00000	0.00000			0.00	0	0
Total TL23 SPOT												0.00	0	0
Total For TL23												0.00	0	0
TL24	On	05/09/2022	Spot Bond			7.54000	104.36322	7.54000	104.34223			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			8.55000	104.90795	8.55000	104.88409		27,360,000,000,000.00	3,200,000,000	1,950,000,000	
Total TL25 SPOT												7,360,000,000,000.00	3,200,000,000	1,950,000,000
Total For TL25												7,360,000,000,000.00	3,200,000,000	1,950,000,000
TL26	On	25/11/2024	Spot Bond					0.00000	0.00000			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	0.00000			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			10.44000	95.51573	10.44000	95.48918			0.00	0	100,000,000
Total TL28 SPOT												0.00	0	100,000,000
Total For TL28												0.00	0	100,000,000
TL29	On	24/04/2025	Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TL32 SPOT												0.00	0	0
Total For TL32												0.00	0	0
TLC09	On	17/09/2020	Spot Bond					0.00000	0.00000			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			7.06500	102.31886	7.06500	102.29961		7,799,760,000,000.00	1,104,000,000	10,984,400,000	
Total TN20 SPOT												7,799,760,000,000.00	1,104,000,000	10,984,400,000
Total For TN20												7,799,760,000,000.00	1,104,000,000	10,984,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	74.88548	100.00000	74.73979			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	51.98246	100.00000	51.86678			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			8.00000	113.46005	8.00000	113.43561		52,800,000,000.00		6,600,000	14,226,695,300
Total TN23 SPOT								52,800,000,000.00		6,600,000	14,226,695,300
Total For TN23								52,800,000,000.00		6,600,000	14,226,695,300
TN23/R On 06/11/2023 Spot Bond			100.00000	20.76288	100.00000	20.71667			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			10.96000	95.84003	10.96000	95.81193		21,920,000,000.00		2,000,000	36,129,542,100
Total TN25 SPOT								21,920,000,000.00		2,000,000	36,129,542,100
Total For TN25								21,920,000,000.00		2,000,000	36,129,542,100
TN25/R On 19/08/2025 Spot Bond			100.00000	12.13539	100.00000	12.10838			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			11.16000	92.55808	11.16000	92.53048			0.00	0	4,700,000,000
Total TN27 SPOT								0.00		0	4,700,000,000
Total For TN27								0.00		0	4,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.90955	100.00000	12.88083			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			12.11500	90.92535	12.11500	90.89615			0.00	0	2,500,000,000
Total TN30 SPOT								0.00		0	2,500,000,000
Total For TN30								0.00		0	2,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	117.86438	8.00000	117.83913			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			13.16000	83.40660	13.16000	83.37755		2,632,000,000,000.00		200,000,000	13,000,000,000
Total TN40 SPOT								2,632,000,000,000.00		200,000,000	13,000,000,000
Total For TN40								2,632,000,000,000.00		200,000,000	13,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.37262	10.75000	100.34390			0.00	0	0
Total TN40/R214 SPOT								0.00		0	0
Total For TN40/R214								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
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.88500	10.00000	104.85800			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA08 On 30/11/2020 Spot Bond			7.29500	105.03004	7.29500	105.00937		41,727,400,000.00	5,720,000	1,430,000	
Total TPDA08 SPOT								41,727,400,000.00	5,720,000	1,430,000	
Total For TPDA08								41,727,400,000.00	5,720,000	1,430,000	
TRA2A3 On 14/12/2020 Spot Bond			7.26500	104.90566	7.26500	104.88521		0.00	0	0	
Total TRA2A3 SPOT								0.00	0	0	
Total For TRA2A3								0.00	0	0	
TRA2A6 On 14/12/2020 Spot Bond			7.06500	7.06500	7.06500	7.06500		0.00	0	0	
Total TRA2A6 SPOT								0.00	0	0	
Total For TRA2A6								0.00	0	0	
TRA2B1 On 14/12/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA2B1 SPOT								0.00	0	0	
Total For TRA2B1								0.00	0	0	
TRA2B2 On 14/12/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA2B2 SPOT								0.00	0	0	
Total For TRA2B2								0.00	0	0	
TRA2C1 On 14/12/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA2C1 SPOT								0.00	0	0	
Total For TRA2C1								0.00	0	0	
TRA2C2 On 14/12/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA2C2 SPOT								0.00	0	0	
Total For TRA2C2								0.00	0	0	
TRA2D1 On 14/12/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA2D1 SPOT								0.00	0	0	
Total For TRA2D1								0.00	0	0	
TRA2D2 On 14/12/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA2D2 SPOT								0.00	0	0	
Total For TRA2D2								0.00	0	0	
TRA3A2 On 14/11/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total TRA3A2 SPOT								0.00	0	0	
Total For TRA3A2								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
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				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			7.48000	107.51227	7.48000	107.49058				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3AI On 14/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,280,000,000
Total TRA4A3 SPOT										0.00	0	1,280,000,000
Total For TRA4A3										0.00	0	1,280,000,000
TRA4A: On 13/04/2024 Spot Bond			7.77000	106.43217	7.77000	106.41729				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	0.00000				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4AI On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										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
TRA4A On 13/04/2024 Spot Bond			8.62000	100.20774	8.62000	100.18464				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	0.00000				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	0.00000				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
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										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
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG05U SPOT									0.00	0	0
Total For TSG05U									0.00	0	0
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG06U SPOT									0.00	0	0
Total For TSG06U									0.00	0	0
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG07U SPOT									0.00	0	0
Total For TSG07U									0.00	0	0
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG08U SPOT									0.00	0	0
Total For TSG08U									0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP238 SPOT									0.00	0	0
Total For TSP238									0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP239 SPOT									0.00	0	0
Total For TSP239									0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP240 SPOT									0.00	0	0
Total For TSP240									0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP241 SPOT									0.00	0	0
Total For TSP241									0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP242 SPOT									0.00	0	0
Total For TSP242									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
TSP243 On 04/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP243 SPOT									0.00	0	0
Total For TSP243									0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP244 SPOT									0.00	0	0
Total For TSP244									0.00	0	0
TSP245 On 08/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total TSP245 SPOT									0.00	0	0
Total For TSP245									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TUHF02 SPOT									0.00	0	0
Total For TUHF02									0.00	0	0
TWC326 On 20/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC326 SPOT									0.00	0	0
Total For TWC326									0.00	0	0
TWC327 On 24/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC327 SPOT									0.00	0	0
Total For TWC327									0.00	0	0
TWC328 On 29/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC328 SPOT									0.00	0	0
Total For TWC328									0.00	0	0
TWC329 On 13/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC329 SPOT									0.00	0	0
Total For TWC329									0.00	0	0
TWC330 On 19/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC330 SPOT									0.00	0	0
Total For TWC330									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
TWC33 On 27/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC33 On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			890,000,000,000,000.00	58,900,000,000	44,900,000,000	
Total TWC334 SPOT									10,000,000,000,000.00	58,900,000,000	44,900,000,000	
Total For TWC334									10,000,000,000,000.00	58,900,000,000	44,900,000,000	
UG21 On 02/03/2021 Spot Bond			7.47500	104.10625	7.47500	104.08549				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			11.26000	101.53512	11.26000	101.50490				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U 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
VCJA2U 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
VCJA3U 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
VCJA4U 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
VCJA5U 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
VCJA6U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA7I 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
VCJA8I 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
VCJA9I 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
VCJB1I 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
VCJB2I 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
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I 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
VCJB5I 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
VCJB6I 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
VCJB7I 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
VCJB8I 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
VCJB9I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA1 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
VCPA2 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
VCPA3 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
VCPA4 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
VCPA5 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
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPA7 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
VCPA8 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
VCPA9 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA11U SPOT									0.00	0	0
Total For VJA11U									0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA12U SPOT									0.00	0	0
Total For VJA12U									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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB12U SPOT									0.00	0	0
Total For VJB12U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	150,000,000	75,000,000
Total VKE13 SPOT									0.00	150,000,000	75,000,000
Total For VKE13									0.00	150,000,000	75,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									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
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
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA11U SPOT									0.00	0	0
Total For VPA11U									0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA12U SPOT									0.00	0	0
Total For VPA12U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB11U SPOT									0.00	0	0
Total For VPB11U									0.00	0	0
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB12U SPOT									0.00	0	0
Total For VPB12U									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
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR864U SPOT									0.00	0	0
Total For VR864U									0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR865U SPOT									0.00	0	0
Total For VR865U									0.00	0	0
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR866U SPOT									0.00	0	0
Total For VR866U									0.00	0	0
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR867U SPOT									0.00	0	0
Total For VR867U									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
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR868U SPOT									0.00	0	0
Total For VR868U									0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR869U SPOT									0.00	0	0
Total For VR869U									0.00	0	0
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR870U SPOT									0.00	0	0
Total For VR870U									0.00	0	0
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR871U SPOT									0.00	0	0
Total For VR871U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000			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
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000			0.00	500,000,000	500,000,000
Total WHL02 SPOT									0.00	500,000,000	500,000,000
Total For WHL02									0.00	500,000,000	500,000,000
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	0.00000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.00500	103.88472	6.00500	103.86773			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			6.29000	106.43340	6.29000	106.41529			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	49.78695	100.00000	49.67615			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									94,007,263,184,547,000.00	717,786,574,455	310,116,773,814
Total for SPOT :									94,007,263,184,547,000.00	717,786,574,455	310,116,773,814
Total Futures									94 007 302 026 940 400.00	717,787,036,280	310,118,079,723
Total Options									1 359 810.00	1,800	430,167
Grand Total:									94,007,302,028,300,200.00	717,787,038,080	310,118,509,890