



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: 28/04/2020

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			12.74548	67.91684	12.89804	67.20189			0.00	0	
ES33	On	06/08/2020	Bond Future			13.03038	68.72583	13.18700	68.01551			0.00	0	35
ES33	On	05/11/2020	Bond Future			13.31280	65.81028	13.47694	65.08915			0.00	0	
ES33	On	04/02/2021	Bond Future			13.61995	66.64164	13.79082	65.91590			0.00	0	
Total ES33 Future												0.00	0	35
Total For ES33												0.00	0	35
ES42	On	07/05/2020	Bond Future			13.06948	67.59103	13.20660	66.89595			0.00	0	
ES42	On	06/08/2020	Bond Future			13.34423	68.39613	13.48542	67.70588			0.00	0	4,9
ES42	On	05/11/2020	Bond Future			13.62000	64.99555	13.76866	64.29488			0.00	0	
ES42	On	04/02/2021	Bond Future			13.91004	65.81678	14.06528	65.11168			0.00	0	
Total ES42 Future												0.00	0	4,91
Total For ES42												0.00	0	4,91
I2025	On	07/05/2020	Bond Future			134.06728	134.06728	133.79240	133.79240			0.00	0	1,86
I2025	On	06/08/2020	Bond Future			134.19039	134.19039	133.93817	133.93817			0.00	0	1,4
I2025	On	05/11/2020	Bond Future			135.90764	135.90764	135.64868	135.64868			0.00	0	

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Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
I2025	On	04/02/2021	Bond Future			136.12540	136.12540	135.87245	135.87245			0.00	0	
Total I2025 Future												0.00	0	3,27
Total For I2025												0.00	0	3,27
I2029	On	07/05/2020	Bond Future			96.02545	96.02545	96.62362	96.62362			0.00	0	1,50
I2029	On	06/08/2020	Bond Future			97.19337	97.19337	97.81778	97.81778			0.00	0	2,81
I2029	On	05/11/2020	Bond Future			97.29458	97.29458	97.92444	97.92444			0.00	0	
I2029	On	04/02/2021	Bond Future			98.54612	98.54612	99.19085	99.19085			0.00	0	
Total I2029 Future												0.00	0	4,32
Total For I2029												0.00	0	4,32
I2033	On	07/05/2020	Bond Future			94.21501	94.21501	95.05237	95.05237			0.00	0	2,41
I2033	On	06/08/2020	Bond Future			95.36097	95.36097	96.22708	96.22708			0.00	0	11,41
I2033	On	05/11/2020	Bond Future			95.36271	95.36271	96.23740	96.23740			0.00	0	
I2033	On	04/02/2021	Bond Future			96.58946	96.58946	97.48195	97.48195			0.00	0	
Total I2033 Future												0.00	0	13,85
Total For I2033												0.00	0	13,85
I2038	On	07/05/2020	Bond Future			107.69034	107.69034	107.95327	107.95327			0.00	0	2,60
I2038	On	06/08/2020	Bond Future			107.30413	107.30413	107.59135	107.59135			0.00	0	11,21
I2038	On	05/11/2020	Bond Future			108.67747	108.67747	108.96549	108.96549			0.00	0	
I2038	On	04/02/2021	Bond Future			108.35373	108.35373	108.65298	108.65298			0.00	0	
Total I2038 Future												0.00	0	13,87
Total For I2038												0.00	0	13,87
I2046	On	07/05/2020	Bond Future			96.56873	96.56873	95.16005	95.16005			0.00	0	9,75
I2046	On	06/08/2020	Bond Future			97.74317	97.74317	96.33605	96.33605			0.00	0	11,91
I2046	On	05/11/2020	Bond Future			97.19900	97.19900	95.77118	95.77118			0.00	0	
I2046	On	04/02/2021	Bond Future			98.44926	98.44926	97.00997	97.00997			0.00	0	
Total I2046 Future												0.00	0	21,71
Total For I2046												0.00	0	21,71
I2050	On	07/05/2020	Bond Future			97.51374	97.51374	97.41751	97.41751			0.00	0	10,56
I2050	On	06/08/2020	Bond Future			96.82145	96.82145	96.74280	96.74280			0.00	0	14,86
I2050	On	05/11/2020	Bond Future			98.06046	98.06046	97.97839	97.97839			0.00	0	
I2050	On	04/02/2021	Bond Future			97.40248	97.40248	97.32587	97.32587			0.00	0	
Total I2050 Future												0.00	0	25,40
Total For I2050												0.00	0	25,40
R186	On	07/05/2020	Bond Future			9.01705	111.34739	9.26330	110.09456		9.74	142,413,311.81	1,279	40,14
R186	On	06/08/2020	Bond Future			9.24752	107.38864	9.50354	106.14185		10.24	416,990,089.12	3,883	63,96
R186	On	05/11/2020	Bond Future			9.47270	108.73782	9.74412	107.47251		9.93	0.00	0	
R186	On	04/02/2021	Bond Future			9.72382	104.82498	10.01001	103.55091		10.43	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
Total R186 Future												559,403,400.93	5,162	104,10	
R186	On	07/05/2020	Bond Future	7.60	Put			8,842.44000	8.84244	7,589,610	9.47		0.00	0	
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	9.47		0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Put			5,121.16000	5.12116	3,871,010	9.44		0.00	0	
R186	On	07/05/2020	Bond Future	8.28	Call			3.44000	0.00344	6,120	9.44		0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Call			228.59000	0.22859	477,680	9.70		0.00	0	
R186	On	07/05/2020	Bond Future	8.93	Put			1,928.83000	1.92883	925,090	9.70		0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Put			377.44000	0.37744	67,130	10.20		0.00	0	
R186	On	07/05/2020	Bond Future	9.50	Call			1,564.04000	1.56404	2,506,560	10.20		0.00	0	1,12
R186	On	07/05/2020	Bond Future	8.50	Call			18.29000	0.01829	38,110	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.50	Put			3,964.01000	3.96401	2,731,000	9.46		0.00	0	23,16
R186	On	07/05/2020	Bond Future	7.90	Call			0.10000	0.00010	0,100	9.47		0.00	0	
R186	On	07/05/2020	Bond Future	7.90	Put			7,179.99000	7.17999	5,927,160	9.47		0.00	0	2,50
R186	On	07/05/2020	Bond Future	8.09	Call			0.67000	0.00067	0,940	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.09	Put			6,143.43000	6.14343	4,890,870	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Call			0.55000	0.00055	0,760	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.07	Put			6,251.91000	6.25191	4,999,290	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Put			44.87000	0.04487	2,230	10.76		0.00	0	
R186	On	07/05/2020	Bond Future	10.00	Call			3,682.42000	3.68242	4,892,610	10.76		0.00	0	1,12
R186	On	07/05/2020	Bond Future	8.08	Call			0.61000	0.00061	0,840	9.46		0.00	0	
R186	On	07/05/2020	Bond Future	8.08	Put			6,197.66000	6.19766	4,945,060	9.46		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Call			508.59000	0.50859	725,930	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.37	Put			6,175.39000	6.17539	5,145,940	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Call			516.54000	0.51654	736,650	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.38	Put			6,131.66000	6.13166	5,104,980	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Call			500.88000	0.50088	715,500	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Call			272.46000	0.27246	402,050	10.03		0.00	0	90
R186	On	06/08/2020	Bond Future	9.00	Put			3,757.68000	3.75768	2,947,950	10.13		0.00	0	
R186	On	06/08/2020	Bond Future	9.00	Call			1,287.38000	1.28738	1,724,440	10.13		0.00	0	90
R186	On	06/08/2020	Bond Future	8.25	Call			421.31000	0.42131	607,300	10.03		0.00	0	
R186	On	06/08/2020	Bond Future	8.36	Put			6,219.39000	6.21939	5,187,220	10.00		0.00	0	
R186	On	06/08/2020	Bond Future	8.25	Put			6,710.68000	6.71068	5,649,880	10.03		0.00	0	
R186	On	06/08/2020	Bond Future	8.00	Put			7,873.26000	7.87326	6,756,060	10.03		0.00	0	
R186	On	05/11/2020	Bond Future	8.65	Put			6,389.42000	6.38942	5,463,230	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	8.66	Put			6,352.30000	6.35230	5,428,730	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Call			1,154.28000	1.15428	1,490,790	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	8.64	Put			6,426.66000	6.42666	5,497,860	9.67		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Put			9,772.97000	9.77297	8,672,000	9.66		0.00	0	
R186	On	05/11/2020	Bond Future	7.84	Call			465.57000	0.46557	629,910	9.66		0.00	0	3,50

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	8.65	Call		1,166.31000	1.16631	1,505,430	9.67	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Put		7,601.69000	7.60169	6,599,690	9.66	0.00	0	
R186	On	05/11/2020	Bond Future	8.34	Call		837.98000	0.83798	1,101,290	9.66	0.00	0	3,50
R186	On	05/11/2020	Bond Future	9.26	Call		2,109.10000	2.10910	2,622,770	9.83	0.00	0	
R186	On	05/11/2020	Bond Future	9.26	Put		4,379.81000	4.37981	3,628,170	9.83	0.00	0	3,50
R186	On	05/11/2020	Bond Future	8.66	Call		1,178.43000	1.17843	1,520,170	9.67	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Call		936.78000	0.93678	1,189,210	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.16	Put		9,541.03000	9.54103	8,519,390	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Call		945.16000	0.94516	1,199,350	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.17	Put		9,500.48000	9.50048	8,480,600	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Call		928.46000	0.92846	1,179,130	9.93	0.00	0	
R186	On	04/02/2021	Bond Future	8.15	Put		9,581.66000	9.58166	8,558,260	9.93	0.00	0	
Total R186 Option											0.00	0	40,20
Total For R186											559,403,400.93	5,162	144,30
R197	On	07/05/2020	Bond Future			311.30147	311.30147	311.06225	311.06225		0.00	0	2,50
R197	On	06/08/2020	Bond Future			307.31425	307.31425	307.13175	307.13175		0.00	0	2,50
R197	On	05/11/2020	Bond Future			311.24672	311.24672	311.05402	311.05402		0.00	0	
R197	On	04/02/2021	Bond Future			307.27135	307.27135	307.09716	307.09716		0.00	0	
Total R197 Future											0.00	0	5,00
Total For R197											0.00	0	5,00
R202	On	07/05/2020	Bond Future			214.49544	214.49544	213.84281	213.84281		0.00	0	5,40
R202	On	06/08/2020	Bond Future			212.97555	212.97555	212.35599	212.35599		0.00	0	7,70
R202	On	05/11/2020	Bond Future			215.70070	215.70070	215.06769	215.06769		0.00	0	
R202	On	04/02/2021	Bond Future			214.23711	214.23711	213.61057	213.61057		0.00	0	
Total R202 Future											0.00	0	13,10
Total For R202											0.00	0	13,10
R2023	On	07/05/2020	Bond Future			5.93937	106.14445	6.09063	105.74917	3.28	27,385,268.10	258	43,20
R2023	On	06/08/2020	Bond Future			6.06123	107.40881	6.22035	107.02949	3.12	35,874,542.54	334	17,40
R2023	On	05/11/2020	Bond Future			6.17294	104.84509	6.35220	104.45807	3.02	0.00	0	
R2023	On	04/02/2021	Bond Future			6.32314	106.16922	6.52286	105.78453	2.90	0.00	0	
Total R2023 Future											63,259,810.64	592	60,60
R2023	On	07/05/2020	Bond Future	6.90	Call		2,085.92000	2.08592	2,479,180	4.33	0.00	0	
R2023	On	07/05/2020	Bond Future	6.90	Put		2.07000	0.00207	0,050	4.33	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Call		2,111.22000	2.11122	2,504,600	4.34	0.00	0	
R2023	On	07/05/2020	Bond Future	6.91	Put		1.94000	0.00194	0,040	4.34	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Call		2,060.65000	2.06065	2,453,760	4.31	0.00	0	
R2023	On	07/05/2020	Bond Future	6.89	Put		2.22000	0.00222	0,050	4.31	0.00	0	
R2023	On	06/08/2020	Bond Future	7.27	Call		2,627.75000	2.62775	2,952,000	4.08	0.00	0	

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R2023	On	06/08/2020	Bond Future	7.27	Put		168.58000	0.16858	113,510	4.08		0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Call		2,647.49000	2.64749	2,972,620	4.08		0.00	0	
R2023	On	06/08/2020	Bond Future	7.28	Put		165.25000	0.16525	111,060	4.08		0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Call		2,608.05000	2.60805	2,931,410	4.08		0.00	0	
R2023	On	06/08/2020	Bond Future	7.26	Put		171.96000	0.17196	116,000	4.08		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Call		2,667.22000	2.66722	2,977,700	3.72		0.00	0	
R2023	On	05/11/2020	Bond Future	7.46	Put		315.89000	0.31589	239,350	3.72		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Call		2,683.88000	2.68388	2,995,170	3.72		0.00	0	
R2023	On	05/11/2020	Bond Future	7.47	Put		311.63000	0.31163	235,900	3.72		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Call		2,650.62000	2.65062	2,960,280	3.72		0.00	0	
R2023	On	05/11/2020	Bond Future	7.45	Put		320.20000	0.32020	242,840	3.72		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Call		894.40000	0.89440	1,070,940	2.86		0.00	0	
R2023	On	04/02/2021	Bond Future	6.33	Put		1,265.84000	1.26584	1,057,690	2.86		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Call		904.03000	0.90403	1,081,680	2.86		0.00	0	
R2023	On	04/02/2021	Bond Future	6.34	Put		1,256.17000	1.25617	1,049,130	2.86		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Call		885.19000	0.88519	1,060,630	2.86		0.00	0	
R2023	On	04/02/2021	Bond Future	6.32	Put		1,275.94000	1.27594	1,066,690	2.86		0.00	0	
Total R2023 Option												0.00	0	
Total For R2023												63,259,810.64	592	60,64
R2030	On	07/05/2020	Bond Future			10.81786	85.52272	10.97403	84.70882	14.79		234,845,389.12	2,746	81,38
R2030	On	06/08/2020	Bond Future			11.06726	82.53524	11.22740	81.72815	15.58		352,260,404.32	4,268	75,84
R2030	On	05/11/2020	Bond Future			11.30201	83.57291	11.46978	82.75326	15.38		0.00	0	
R2030	On	04/02/2021	Bond Future			11.56126	80.62338	11.73576	79.79909	16.06		0.00	0	
Total R2030 Future												587,105,793.44	7,014	157,18
R2030	On	07/05/2020	Bond Future	8.79	Call		0.00000	0.00000	0,000	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.79	Put		12,419.30000	12.41930	11,605,400	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Call		0.00000	0.00000	0,000	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.80	Put		12,357.01000	12.35701	11,543,110	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Call		0.00000	0.00000	0,000	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.45	Call		0.00000	0.00000	0,000	14.25		0.00	0	5,00
R2030	On	07/05/2020	Bond Future	9.19	Call		0.01000	0.00001	0,000	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	9.19	Put		9,968.83000	9.96883	9,154,920	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.78	Put		12,481.64000	12.48164	11,667,740	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Call		0.00000	0.00000	0,000	14.25		0.00	0	
R2030	On	07/05/2020	Bond Future	8.90	Put		11,737.02000	11.73702	10,923,120	14.25		0.00	0	5,80
R2030	On	07/05/2020	Bond Future	8.85	Put		12,046.35000	12.04635	11,232,450	14.25		0.00	0	5,80
R2030	On	07/05/2020	Bond Future	8.85	Call		0.00000	0.00000	0,000	14.25		0.00	0	5,00
R2030	On	07/05/2020	Bond Future	8.45	Put		14,569.36000	14.56936	13,755,460	14.25		0.00	0	
R2030	On	06/08/2020	Bond Future	10.70	Put		4,345.10000	4.34510	3,798,570	15.78		0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interr
R2030	On	06/08/2020	Bond Future	10.70	Call			1,646.45000	1.64645	1,907,010	15.78	0.00	0	47
R2030	On	06/08/2020	Bond Future	10.00	Put			7,108.34000	7.10834	6,425,450	15.18	0.00	0	
R2030	On	06/08/2020	Bond Future	10.00	Call			641.63000	0.64163	765,830	15.18	0.00	0	47
R2030	On	06/08/2020	Bond Future	9.05	Put			12,071.88000	12.07188	11,293,800	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Put			11,785.37000	11.78537	11,010,020	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Call			143.23000	0.14323	175,530	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.11	Put			11,728.35000	11.72835	10,953,560	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Call			137.92000	0.13792	169,090	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.09	Put			11,842.49000	11.84249	11,066,570	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	8.36	Call			29.82000	0.02982	36,970	15.02	0.00	0	80
R2030	On	06/08/2020	Bond Future	8.86	Put			13,180.68000	13.18068	12,393,940	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	8.86	Call			87.95000	0.08795	108,300	15.02	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Put			10,009.23000	10.00923	9,256,370	15.02	0.00	0	80
R2030	On	06/08/2020	Bond Future	9.42	Call			250.22000	0.25022	304,450	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.10	Call			140.55000	0.14055	172,290	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Call			429.13000	0.42913	517,480	15.02	0.00	0	48
R2030	On	06/08/2020	Bond Future	9.20	Put			11,219.37000	11.21937	10,450,050	15.02	0.00	0	
R2030	On	06/08/2020	Bond Future	9.20	Call			169.30000	0.16930	207,070	15.02	0.00	0	32
R2030	On	06/08/2020	Bond Future	8.50	Put			15,361.04000	15.36104	14,563,700	15.02	0.00	0	32
R2030	On	06/08/2020	Bond Future	8.50	Call			40.96000	0.04096	50,710	15.02	0.00	0	32
R2030	On	06/08/2020	Bond Future	8.36	Put			16,234.49000	16.23449	15,434,550	15.02	0.00	0	48
R2030	On	06/08/2020	Bond Future	9.05	Call			127.81000	0.12781	156,820	15.02	0.00	0	48
R2030	On	06/08/2020	Bond Future	10.75	Put			4,181.51000	4.18151	3,646,130	15.83	0.00	0	
R2030	On	06/08/2020	Bond Future	10.75	Call			1,743.75000	1.74375	2,015,460	15.83	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Put			6,883.47000	6.88347	6,208,740	15.22	0.00	0	
R2030	On	06/08/2020	Bond Future	10.05	Call			693.21000	0.69321	825,570	15.22	0.00	0	
R2030	On	06/08/2020	Bond Future	9.75	Put			8,295.46000	8.29546	7,576,720	15.02	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Call			971.49000	0.97149	1,120,450	14.85	0.00	0	
R2030	On	05/11/2020	Bond Future	9.86	Put			9,312.49000	9.31249	8,641,800	14.85	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	9.61	Call			747.71000	0.74771	867,540	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.61	Put			10,484.51000	10.48451	9,784,690	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.36	Put			17,323.59000	17.32359	16,535,010	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Put			11,629.18000	11.62918	10,906,350	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	10.37	Put			7,197.82000	7.19782	6,599,520	15.12	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	9.39	Call			589.36000	0.58936	687,120	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.39	Put			11,578.24000	11.57824	10,856,350	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Call			595.93000	0.59593	694,630	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.40	Put			11,527.41000	11.52741	10,806,460	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.38	Call			582.85000	0.58285	679,670	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	10.06	Put			8,438.00000	8.43800	7,793,850	14.93	0.00	0	1,00

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Intere
R2030	On	05/11/2020	Bond Future	8.53	Put			16,311.21000	16.31121	15,529,970	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.53	Call			205.35000	0.20535	243,760	14.81	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	9.03	Put			13,475.51000	13.47551	12,723,810	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.03	Call			388.52000	0.38852	456,470	14.81	0.00	0	15,94
R2030	On	05/11/2020	Bond Future	10.37	Call			1,617.74000	1.61774	1,839,090	15.12	0.00	0	
R2030	On	05/11/2020	Bond Future	10.47	Put			6,825.95000	6.82595	6,243,320	15.19	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.34	Put			17,444.20000	17.44420	16,654,840	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.34	Call			158.17000	0.15817	188,460	14.81	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	9.04	Put			13,421.10000	13.42110	12,670,130	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.04	Call			393.23000	0.39323	461,910	14.81	0.00	0	1,00
R2030	On	05/11/2020	Bond Future	10.06	Call			1,193.36000	1.19336	1,368,860	14.93	0.00	0	
R2030	On	05/11/2020	Bond Future	8.85	Call			311.33000	0.31133	367,170	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.73	Put			15,150.65000	15.15065	14,379,710	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.73	Call			267.26000	0.26726	315,970	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	9.23	Put			12,405.55000	12.40555	11,669,460	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	9.23	Call			491.81000	0.49181	575,370	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	10.47	Call			1,773.96000	1.77396	2,010,980	15.19	0.00	0	
R2030	On	05/11/2020	Bond Future	8.36	Call			162.66000	0.16266	193,730	14.81	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.86	Put			14,414.77000	14.41477	13,651,580	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.86	Call			315.26000	0.31526	371,720	14.81	0.00	0	14,16
R2030	On	05/11/2020	Bond Future	8.10	Put			18,915.53000	18.91553	18,117,940	14.81	0.00	0	
R2030	On	05/11/2020	Bond Future	8.10	Call			112.02000	0.11202	134,080	14.81	0.00	0	3,00
R2030	On	05/11/2020	Bond Future	8.85	Put			14,470.84000	14.47084	13,707,030	14.81	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Put			18,439.31000	18.43931	17,669,590	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	8.37	Call			346.19000	0.34619	400,760	15.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	9.12	Put			14,339.69000	14.33969	13,617,150	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.12	Call			709.01000	0.70901	810,760	15.33	0.00	0	1,00
R2030	On	04/02/2021	Bond Future	8.36	Put			18,497.13000	18.49713	17,726,910	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.16	Put			14,134.78000	14.13478	13,415,350	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Call			741.13000	0.74113	846,790	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.17	Put			14,083.78000	14.08378	13,365,150	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Call			728.15000	0.72815	832,230	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	9.15	Put			14,185.87000	14.18587	13,465,660	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	8.36	Call			342.67000	0.34267	396,740	15.33	0.00	0	80
R2030	On	04/02/2021	Bond Future	8.86	Put			15,706.50000	15.70650	14,965,200	15.33	0.00	0	
R2030	On	04/02/2021	Bond Future	8.86	Call			559.25000	0.55925	642,240	15.33	0.00	0	80
R2030	On	04/02/2021	Bond Future	10.20	Call			1,718.31000	1.71831	1,927,720	15.47	0.00	0	
R2030	On	04/02/2021	Bond Future	10.20	Put			9,376.59000	9.37659	8,761,710	15.47	0.00	0	1,80
R2030	On	04/02/2021	Bond Future	9.16	Call			734.62000	0.73462	839,480	15.33	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total R2030 Option												0.00	0	143,24	
Total For R2030												587,105,793.44	7,014	300,44	
R2032	On	07/05/2020	Bond Future			11.28682	81.31719	11.44252	80.46071		16.73		0.00	0	42,85
R2032	On	06/08/2020	Bond Future			11.52724	82.28582	11.68679	81.43485		16.83		10,038,870.04	122	89,58
R2032	On	05/11/2020	Bond Future			11.76285	79.17098	11.92976	78.30717		17.62		0.00	0	
R2032	On	04/02/2021	Bond Future			12.01600	80.17107	12.18931	79.30177		17.51		0.00	0	
Total R2032 Future												10,038,870.04	122	132,41	
R2032	On	07/05/2020	Bond Future	9.30	Put			13,011.80000	13.01180	12,155,320	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	15.95		0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.00	Put			15,063.64000	15.06364	14,207,160	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	15.95		0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.50	Put			11,677.58000	11.67758	10,821,100	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	15.95		0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.20	Put			13,688.93000	13.68893	12,832,450	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	15.95		0.00	0	7,50
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	15.95		0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.17	Put			13,893.40000	13.89340	13,036,920	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.54	Put			11,413.91000	11.41391	10,557,430	15.95		0.00	0	3,00
R2032	On	07/05/2020	Bond Future	8.82	Put			16,324.60000	16.32460	15,468,120	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	15.95		0.00	0	3,00
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.18	Put			13,825.17000	13.82517	12,968,690	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	15.95		0.00	0	
R2032	On	07/05/2020	Bond Future	9.19	Put			13,757.02000	13.75702	12,900,540	15.95		0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Put			13,195.28000	13.19528	12,371,790	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Call			115.96000	0.11596	142,420	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.45	Put			13,321.78000	13.32178	12,497,270	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	8.79	Call			27.20000	0.02720	33,710	15.94		0.00	0	80
R2032	On	06/08/2020	Bond Future	9.29	Put			14,348.36000	14.34836	13,516,770	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.29	Call			83.62000	0.08362	103,000	15.94		0.00	0	80
R2032	On	06/08/2020	Bond Future	9.46	Call			118.29000	0.11829	145,250	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.46	Put			13,258.48000	13.25848	12,434,470	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.47	Call			120.66000	0.12066	148,140	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Call			273.24000	0.27324	332,130	15.94		0.00	0	
R2032	On	06/08/2020	Bond Future	9.91	Put			10,525.24000	10.52524	9,733,160	15.94		0.00	0	80
R2032	On	06/08/2020	Bond Future	8.79	Put			17,710.29000	17.71029	16,865,830	15.94		0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Put			16,856.54000	16.85654	16,040,800	16.81		0.00	0	
R2032	On	05/11/2020	Bond Future	9.11	Call			267.59000	0.26759	315,660	16.81		0.00	0	3,00

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R2032	On	05/11/2020	Bond Future	8.94	Call		213.42000	0.21342	252,590	16.81	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.44	Put		14,814.54000	14.81454	14,020,410	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.44	Call		405.25000	0.40525	474,930	16.81	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	11.08	Call		2,225.42000	2.22542	2,504,380	17.48	0.00	0	
R2032	On	05/11/2020	Bond Future	9.76	Put		12,949.38000	12.94938	12,182,250	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Call		595.27000	0.59527	692,900	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.77	Put		12,893.02000	12.89302	12,126,840	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Call		582.05000	0.58205	677,790	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	10.99	Put		7,103.90000	7.10390	6,503,830	17.40	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	8.94	Put		17,952.62000	17.95262	17,127,980	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Put		13,809.04000	13.80904	13,028,470	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	9.61	Call		495.87000	0.49587	579,110	16.81	0.00	0	3,00
R2032	On	05/11/2020	Bond Future	10.99	Call		2,059.58000	2.05958	2,323,320	17.40	0.00	0	
R2032	On	05/11/2020	Bond Future	9.75	Put		13,005.87000	13.00587	12,237,800	16.81	0.00	0	
R2032	On	05/11/2020	Bond Future	11.08	Put		6,767.15000	6.76715	6,182,300	17.48	0.00	0	1,00
R2032	On	05/11/2020	Bond Future	9.76	Call		588.63000	0.58863	685,310	16.81	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Call		825.68000	0.82568	939,440	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.62	Put		15,256.40000	15.25640	14,500,860	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Call		832.94000	0.83294	947,540	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.63	Put		15,200.52000	15.20052	14,445,820	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Put		20,260.41000	20.26041	19,448,330	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	8.79	Call		374.72000	0.37472	431,940	16.73	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.29	Put		17,160.70000	17.16070	16,379,410	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.29	Call		612.40000	0.61240	700,410	16.73	0.00	0	80
R2032	On	04/02/2021	Bond Future	9.61	Call		818.47000	0.81847	931,380	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	9.61	Put		15,312.39000	15.31239	14,556,000	16.73	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Call		2,152.81000	2.15281	2,399,080	16.97	0.00	0	
R2032	On	04/02/2021	Bond Future	10.82	Put		9,414.22000	9.41422	8,791,190	16.97	0.00	0	80
Total R2032 Option											0.00	0	55,80
Total For R2032											10,038,870.04	122	188,21
R2035	On	07/05/2020	Bond Future			11.71152	82.01875	11.86210	81.13759	17.74	60,283,781.25	735	52,40
R2035	On	06/08/2020	Bond Future			11.94914	82.99574	12.10352	82.11993	17.83	71,127,349.18	857	105,90
R2035	On	05/11/2020	Bond Future			12.18322	79.55770	12.34468	78.66859	18.84	0.00	0	
R2035	On	04/02/2021	Bond Future			12.43917	80.56260	12.60699	79.66772	18.71	0.00	0	
Total R2035 Future											131,411,130.43	1,592	158,30
R2035	On	07/05/2020	Bond Future	9.55	Call		0.00000	0.00000	0,000	16.67	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.85	Put		13,098.72000	13.09872	12,217,560	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.85	Call		0.00000	0.00000	0,000	16.67	0.00	0	7,50
R2035	On	07/05/2020	Bond Future	9.78	Put		13,610.52000	13.61052	12,729,360	16.67	0.00	0	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	16.67	0.00	0	3,5
R2035	On	07/05/2020	Bond Future	10.57	Call			1.00000	0.00100	0,410	16.71	0.00	0	
R2035	On	07/05/2020	Bond Future	10.57	Put			8,066.86000	8.06686	7,185,110	16.71	0.00	0	3,5
R2035	On	07/05/2020	Bond Future	9.11	Put			18,724.30000	18.72430	17,843,140	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Put			15,927.35000	15.92735	15,046,190	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.55	Put			15,321.50000	15.32150	14,440,340	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Put			13,831.13000	13.83113	12,949,970	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	16.67	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	10.75	Call			4.59000	0.00459	2,730	16.88	0.00	0	
R2035	On	07/05/2020	Bond Future	10.75	Put			6,875.37000	6.87537	5,992,350	16.88	0.00	0	5,00
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	16.67	0.00	0	3,5
R2035	On	07/05/2020	Bond Future	9.18	Put			18,171.25000	18.17125	17,290,090	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.48	Put			15,851.31000	15.85131	14,970,150	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.49	Put			15,775.36000	15.77536	14,894,200	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	16.67	0.00	0	
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	16.67	0.00	0	5,00
R2035	On	06/08/2020	Bond Future	9.91	Put			14,079.14000	14.07914	13,229,130	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	8.75	Call			6.28000	0.00628	7,750	16.46	0.00	0	3,00
R2035	On	06/08/2020	Bond Future	9.92	Call			117.35000	0.11735	143,670	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.92	Put			14,009.81000	14.00981	13,160,320	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Call			119.82000	0.11982	146,670	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.93	Put			13,940.59000	13.94059	13,091,630	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.91	Call			114.92000	0.11492	140,720	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.67	Call			68.18000	0.06818	83,820	16.46	0.00	0	50
R2035	On	06/08/2020	Bond Future	10.45	Call			324.43000	0.32443	392,420	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	10.45	Put			10,527.29000	10.52729	9,719,470	16.46	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.00	Put			20,862.45000	20.86245	19,989,650	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.00	Call			12.79000	0.01279	15,800	16.46	0.00	0	24,70
R2035	On	06/08/2020	Bond Future	8.75	Put			22,877.01000	22.87701	22,002,670	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Put			20,152.55000	20.15255	19,280,590	16.46	0.00	0	
R2035	On	06/08/2020	Bond Future	9.09	Call			16.32000	0.01632	20,170	16.46	0.00	0	50
R2035	On	06/08/2020	Bond Future	9.67	Put			15,779.41000	15.77941	14,919,240	16.46	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Call			729.22000	0.72922	842,420	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.34	Put			12,956.38000	12.95638	12,180,470	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Call			713.17000	0.71317	824,220	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.32	Put			13,076.41000	13.07641	12,298,350	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Call			721.16000	0.72116	833,280	17.73	0.00	0	
R2035	On	05/11/2020	Bond Future	10.33	Put			13,016.32000	13.01632	12,239,330	17.73	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2035	On	04/02/2021	Bond Future	10.06	Put		16,385.02000	16.38502	15,608,510	17.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Put		15,896.47000	15.89647	15,127,240	17.89		0.00	0	6%
R2035	On	04/02/2021	Bond Future	11.14	Call		2,143.59000	2.14359	2,383,350	18.00		0.00	0	
R2035	On	04/02/2021	Bond Future	11.14	Put		10,535.81000	10.53581	9,880,690	18.00		0.00	0	6%
R2035	On	04/02/2021	Bond Future	10.05	Call		897.13000	0.89713	1,014,610	17.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.05	Put		16,446.68000	16.44668	15,669,280	17.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.06	Call		905.10000	0.90510	1,023,470	17.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Call		889.21000	0.88921	1,005,800	17.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.04	Put		16,508.47000	16.50847	15,730,180	17.89		0.00	0	
R2035	On	04/02/2021	Bond Future	10.14	Call		970.85000	0.97085	1,096,500	17.89		0.00	0	
Total R2035 Option												0.00	0	71,15
Total For R2035												131,411,130.43	1,592	229,53
R2037	On	07/05/2020	Bond Future			11.83165	78.31330	11.98737	77.41290	18.67		0.00	0	48,7%
R2037	On	06/08/2020	Bond Future			12.06928	74.98960	12.22924	74.09346	19.78		42,744,072.00	570	77,8%
R2037	On	05/11/2020	Bond Future			12.29146	75.93263	12.45855	75.02304	19.80		0.00	0	
R2037	On	04/02/2021	Bond Future			12.53397	72.63638	12.70757	71.72045	20.76		0.00	0	
Total R2037 Future												42,744,072.00	570	126,67
R2037	On	07/05/2020	Bond Future	9.60	Call		0.00000	0.00000	0,000	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	9.60	Put		15,875.25000	15.87525	14,974,850	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Call		0.00000	0.00000	0,000	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	9.61	Put		15,798.46000	15.79846	14,898,060	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Call		0.00000	0.00000	0,000	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	9.59	Put		15,952.13000	15.95213	15,051,730	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Put		12,877.88000	12.87788	11,977,480	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.56		0.00	0	7,5%
R2037	On	07/05/2020	Bond Future	9.70	Put		15,111.71000	15.11171	14,211,310	17.56		0.00	0	
R2037	On	07/05/2020	Bond Future	9.70	Call		0.00000	0.00000	0,000	17.56		0.00	0	7,5%
R2037	On	06/08/2020	Bond Future	9.87	Call		87.02000	0.08702	107,530	18.30		0.00	0	
R2037	On	06/08/2020	Bond Future	9.87	Put		15,224.60000	15.22460	14,348,970	18.30		0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Call		88.92000	0.08892	109,860	18.30		0.00	0	
R2037	On	06/08/2020	Bond Future	9.88	Put		15,152.68000	15.15268	14,277,480	18.30		0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Call		85.15000	0.08515	105,250	18.30		0.00	0	
R2037	On	06/08/2020	Bond Future	9.86	Put		15,296.63000	15.29663	14,420,590	18.30		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Call		547.41000	0.54741	638,160	18.65		0.00	0	
R2037	On	05/11/2020	Bond Future	10.18	Put		14,647.32000	14.64732	13,828,480	18.65		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Call		553.91000	0.55391	645,610	18.65		0.00	0	
R2037	On	05/11/2020	Bond Future	10.19	Put		14,583.11000	14.58311	13,765,220	18.65		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Call		540.96000	0.54096	630,780	18.65		0.00	0	
R2037	On	05/11/2020	Bond Future	10.17	Put		14,711.67000	14.71167	13,891,900	18.65		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.48	Put		14,500.72000	14.50072	13,741,870	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.48	Call		1,213.01000	1.21301	1,370,090	19.85		0.00	0	24
R2037	On	04/02/2021	Bond Future	13.73	Call		8,304.08000	8.30408	8,903,240	22.20		0.00	0	
R2037	On	04/02/2021	Bond Future	13.73	Put		3,262.52000	3.26252	2,945,750	22.20		0.00	0	30
R2037	On	04/02/2021	Bond Future	11.97	Put		7,636.97000	7.63697	7,079,910	20.73		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Put		12,451.62000	12.45162	11,735,100	19.85		0.00	0	7
R2037	On	04/02/2021	Bond Future	10.28	Call		1,026.79000	1.02679	1,163,350	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.28	Put		15,688.37000	15.68837	14,909,000	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	11.90	Put		7,883.78000	7.88378	7,316,270	20.67		0.00	0	24
R2037	On	04/02/2021	Bond Future	10.29	Call		1,035.56000	1.03556	1,173,110	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.29	Put		15,627.66000	15.62766	14,849,280	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Call		1,018.07000	1.01807	1,153,650	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.27	Put		15,749.22000	15.74922	14,968,870	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.85	Call		1,620.17000	1.62017	1,819,580	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	11.97	Call		3,615.49000	3.61549	3,974,360	20.73		0.00	0	30
R2037	On	04/02/2021	Bond Future	10.35	Call		1,089.38000	1.08938	1,232,930	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	10.35	Put		15,266.33000	15.26633	14,493,950	19.85		0.00	0	7
R2037	On	04/02/2021	Bond Future	9.65	Put		19,791.11000	19.79111	18,958,450	19.85		0.00	0	
R2037	On	04/02/2021	Bond Future	9.65	Call		577.72000	0.57772	660,990	19.85		0.00	0	7
R2037	On	04/02/2021	Bond Future	11.90	Call		3,462.44000	3.46244	3,810,860	20.67		0.00	0	
Total R2037 Option												0.00	0	16,25
Total For R2037												42,744,072.00	570	142,97
R2040	On	07/05/2020	Bond Future			11.95647	80.26682	12.09204	79.44352	18.70		30,019,790.68	374	32,07
R2040	On	06/08/2020	Bond Future			12.19249	76.71601	12.33162	75.89828	19.82		53,777,923.01	701	44,52
R2040	On	05/11/2020	Bond Future			12.41309	77.68076	12.55861	76.85051	19.95		0.00	0	
R2040	On	04/02/2021	Bond Future			12.65387	74.15634	12.80513	73.32088	20.93		0.00	0	
Total R2040 Future												83,797,713.69	1,075	76,55
R2040	On	07/05/2020	Bond Future	9.74	Call		0.00000	0.00000	0,000	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	9.74	Put		16,619.19000	16.61919	15,795,890	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	9.75	Put		16,536.71000	16.53671	15,713,410	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	9.73	Call		0.00000	0.00000	0,000	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	10.15	Call		0.00000	0.00000	0,000	17.34		0.00	0	7,50
R2040	On	07/05/2020	Bond Future	10.00	Put		14,511.22000	14.51122	13,687,920	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	10.00	Call		0.00000	0.00000	0,000	17.34		0.00	0	2,64
R2040	On	07/05/2020	Bond Future	9.50	Put		18,633.63000	18.63363	17,810,330	17.34		0.00	0	
R2040	On	07/05/2020	Bond Future	9.50	Call		0.00000	0.00000	0,000	17.34		0.00	0	2,64
R2040	On	07/05/2020	Bond Future	11.10	Call		10.59000	0.01059	6,700	17.89		0.00	0	42
R2040	On	07/05/2020	Bond Future	12.70	Put		193.96000	0.19396	48,710	21.01		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
R2040 On 07/05/2020 Bond Future	12.70	Call			3,713.82000	3.71382	4,391,870	21.01		0.00	0	3
R2040 On 07/05/2020 Bond Future	9.85	Put			15,718.11000	15.71811	14,894,810	17.34		0.00	0	
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	17.34		0.00	0	7,5
R2040 On 07/05/2020 Bond Future	10.15	Put			13,329.02000	13.32902	12,505,720	17.34		0.00	0	
R2040 On 07/05/2020 Bond Future	9.73	Put			16,701.79000	16.70179	15,878,490	17.34		0.00	0	
R2040 On 07/05/2020 Bond Future	12.20	Put			916.14000	0.91614	443,820	20.34		0.00	0	
R2040 On 07/05/2020 Bond Future	12.20	Call			1,561.49000	1.56149	1,912,470	20.34		0.00	0	3
R2040 On 07/05/2020 Bond Future	11.80	Put			2,275.11000	2.27511	1,535,650	19.29		0.00	0	
R2040 On 07/05/2020 Bond Future	11.80	Call			483.33000	0.48333	567,170	19.29		0.00	0	4
R2040 On 07/05/2020 Bond Future	11.10	Put			6,387.73000	6.38773	5,560,540	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Call			450.63000	0.45063	529,300	18.52		0.00	0	
R2040 On 06/08/2020 Bond Future	10.85	Put			9,967.85000	9.96785	9,228,790	18.52		0.00	0	12,5
R2040 On 06/08/2020 Bond Future	11.26	Call			962.06000	0.96206	1,107,830	19.45		0.00	0	
R2040 On 06/08/2020 Bond Future	11.26	Put			7,657.88000	7.65788	6,985,920	19.45		0.00	0	5
R2040 On 06/08/2020 Bond Future	10.79	Call			395.43000	0.39543	465,990	18.37		0.00	0	
R2040 On 06/08/2020 Bond Future	10.79	Put			10,338.61000	10.33861	9,591,440	18.37		0.00	0	8
R2040 On 06/08/2020 Bond Future	9.57	Put			19,421.14000	19.42114	18,608,140	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	9.57	Call			23.21000	0.02321	27,940	17.89		0.00	0	8
R2040 On 06/08/2020 Bond Future	10.07	Put			15,414.08000	15.41408	14,612,810	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.07	Call			81.85000	0.08185	98,310	17.89		0.00	0	8
R2040 On 06/08/2020 Bond Future	10.03	Call			74.55000	0.07455	89,580	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.03	Put			15,721.88000	15.72188	14,919,180	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Call			76.32000	0.07632	91,700	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.04	Put			15,644.71000	15.64471	14,842,360	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Call			72.82000	0.07282	87,500	17.89		0.00	0	
R2040 On 06/08/2020 Bond Future	10.02	Put			15,799.19000	15.79919	14,996,140	17.89		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Put			15,831.65000	15.83165	15,070,260	18.55		0.00	0	
R2040 On 05/11/2020 Bond Future	10.23	Call			472.30000	0.47230	541,160	18.55		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	11.70	Call			2,483.85000	2.48385	2,745,780	19.89		0.00	0	
R2040 On 05/11/2020 Bond Future	11.70	Put			7,613.06000	7.61306	7,044,740	19.89		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	10.00	Put			17,497.65000	17.49765	16,719,750	18.55		0.00	0	
R2040 On 05/11/2020 Bond Future	10.00	Call			348.37000	0.34837	400,720	18.55		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	11.50	Call			2,074.13000	2.07413	2,303,570	19.66		0.00	0	
R2040 On 05/11/2020 Bond Future	11.50	Put			8,481.72000	8.48172	7,880,910	19.66		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	9.73	Put			19,560.74000	19.56074	18,767,410	18.55		0.00	0	
R2040 On 05/11/2020 Bond Future	9.73	Call			237.71000	0.23771	274,630	18.55		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	9.50	Put			21,406.87000	21.40687	20,603,380	18.55		0.00	0	
R2040 On 05/11/2020 Bond Future	9.50	Call			167.87000	0.16787	194,630	18.55		0.00	0	2,0
R2040 On 05/11/2020 Bond Future	10.31	Call			522.73000	0.52273	598,110	18.55		0.00	0	
R2040 On 05/11/2020 Bond Future	10.31	Put			15,272.41000	15.27241	14,517,540	18.55		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
R2040	On	05/11/2020	Bond Future	10.32	Call		529.31000	0.52931	605,540	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.32	Put		15,203.24000	15.20324	14,449,220	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Call		516.20000	0.51620	590,750	18.55		0.00	0	
R2040	On	05/11/2020	Bond Future	10.30	Put		15,341.73000	15.34173	14,586,030	18.55		0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Call		2,660.90000	2.66090	2,913,300	20.54		0.00	0	
R2040	On	04/02/2021	Bond Future	11.57	Put		9,973.68000	9.97368	9,390,620	20.54		0.00	0	50
R2040	On	04/02/2021	Bond Future	11.74	Call		3,002.03000	3.00203	3,277,490	20.69		0.00	0	
R2040	On	04/02/2021	Bond Future	11.74	Put		9,238.70000	9.23870	8,678,700	20.69		0.00	0	80
R2040	On	04/02/2021	Bond Future	9.49	Put		23,041.85000	23.04185	22,259,970	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	9.49	Call		418.27000	0.41827	471,850	20.03		0.00	0	50
R2040	On	04/02/2021	Bond Future	10.24	Put		17,497.54000	17.49754	16,766,250	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.24	Call		888.95000	0.88895	993,120	20.03		0.00	0	50
R2040	On	04/02/2021	Bond Future	9.57	Put		22,408.62000	22.40862	21,631,070	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	9.57	Call		456.13000	0.45613	514,040	20.03		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.07	Put		18,676.89000	18.67689	17,932,110	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.07	Call		757.71000	0.75771	848,390	20.03		0.00	0	80
R2040	On	04/02/2021	Bond Future	10.40	Call		1,027.33000	1.02733	1,145,310	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.40	Put		16,429.36000	16.42936	15,711,880	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Call		1,036.48000	1.03648	1,155,360	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.41	Put		16,363.95000	16.36395	15,647,370	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Call		1,045.68000	1.04568	1,165,470	20.03		0.00	0	
R2040	On	04/02/2021	Bond Future	10.42	Put		16,298.69000	16.29869	15,583,020	20.03		0.00	0	
Total R2040 Option												0.00	0	53,180
Total For R2040												83,797,713.69	1,075	129,780
R2044	On	07/05/2020	Bond Future			12.01093	76.97766	12.14125	76.19409	19.52		5,080,525.56	66	39,200
R2044	On	06/08/2020	Bond Future			12.24111	73.51280	12.37493	72.73476	20.68		243,033,316.80	3,306	51,200
R2044	On	05/11/2020	Bond Future			12.45612	74.43738	12.59622	73.64729	20.80		0.00	0	
R2044	On	04/02/2021	Bond Future			12.69077	70.99706	12.83651	70.20214	21.82		0.00	0	
Total R2044 Future												248,113,842.36	3,372	90,560
R2044	On	07/05/2020	Bond Future	9.91	Put		15,706.74000	15.70674	14,923,170	18.10		0.00	0	
R2044	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	18.10		0.00	0	50
R2044	On	07/05/2020	Bond Future	11.02	Call		3.99000	0.00399	1,890	18.47		0.00	0	
R2044	On	07/05/2020	Bond Future	11.02	Put		7,251.34000	7.25134	6,465,670	18.47		0.00	0	50
R2044	On	07/05/2020	Bond Future	9.98	Put		15,130.20000	15.13020	14,346,630	18.10		0.00	0	
R2044	On	07/05/2020	Bond Future	9.98	Call		0.00000	0.00000	0,000	18.10		0.00	0	10
R2044	On	07/05/2020	Bond Future	11.09	Call		7.28000	0.00728	3,970	18.65		0.00	0	
R2044	On	07/05/2020	Bond Future	11.09	Put		6,766.76000	6.76676	5,979,880	18.65		0.00	0	10
R2044	On	07/05/2020	Bond Future	9.26	Put		21,369.26000	21.36926	20,585,690	18.10		0.00	0	
R2044	On	07/05/2020	Bond Future	9.26	Call		0.00000	0.00000	0,000	18.10		0.00	0	50

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2044 On 07/05/2020 Bond Future	9.97	Put			15,212.19000	15.21219	14,428,620	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.97	Call			0.00000	0.00000	0,000	18.10		0.00	0	12
R2044 On 07/05/2020 Bond Future	10.81	Call			0.57000	0.00057	0,160	18.15		0.00	0	
R2044 On 07/05/2020 Bond Future	10.81	Put			8,742.20000	8.74220	7,958,220	18.15		0.00	0	12
R2044 On 07/05/2020 Bond Future	9.33	Put			20,731.52000	20.73152	19,947,950	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	18.10		0.00	0	10
R2044 On 07/05/2020 Bond Future	9.81	Call			0.00000	0.00000	0,000	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.81	Put			16,541.20000	16.54120	15,757,630	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,000	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.79	Put			16,709.63000	16.70963	15,926,060	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.45	Put			19,654.40000	19.65440	18,870,830	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	18.10		0.00	0	12
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,000	18.10		0.00	0	
R2044 On 07/05/2020 Bond Future	9.80	Put			16,625.35000	16.62535	15,841,780	18.10		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Put			21,800.12000	21.80012	21,024,080	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.36	Call			11.06000	0.01106	13,060	18.68		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.98	Put			16,533.14000	16.53314	15,766,170	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.98	Call			59.95000	0.05995	71,020	18.68		0.00	0	60
R2044 On 06/08/2020 Bond Future	11.09	Call			624.66000	0.62466	723,310	19.30		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Put			17,507.29000	17.50729	16,737,460	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	10.93	Put			9,694.75000	9.69475	8,992,390	18.96		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.87	Call			45.54000	0.04554	53,960	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.87	Put			17,425.27000	17.42527	16,655,650	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Call			46.71000	0.04671	55,350	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.88	Put			17,343.40000	17.34340	16,574,000	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.86	Call			44.39000	0.04439	52,600	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	11.09	Put			8,743.87000	8.74387	8,064,480	19.30		0.00	0	60
R2044 On 06/08/2020 Bond Future	9.01	Put			25,027.46000	25.02746	24,250,050	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.01	Call			3.62000	0.00362	4,250	18.68		0.00	0	14
R2044 On 06/08/2020 Bond Future	9.66	Put			19,179.58000	19.17958	18,406,360	18.68		0.00	0	
R2044 On 06/08/2020 Bond Future	9.66	Call			26.17000	0.02617	30,990	18.68		0.00	0	14
R2044 On 06/08/2020 Bond Future	10.93	Call			454.79000	0.45479	530,470	18.96		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Call			1,261.55000	1.26155	1,409,800	19.84		0.00	0	
R2044 On 05/11/2020 Bond Future	11.06	Put			10,838.88000	10.83888	10,197,040	19.84		0.00	0	52
R2044 On 05/11/2020 Bond Future	10.04	Put			17,573.29000	17.57329	16,832,290	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.04	Call			349.52000	0.34952	398,610	19.35		0.00	0	52
R2044 On 05/11/2020 Bond Future	9.34	Put			23,314.70000	23.31470	22,542,790	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	10.34	Put			15,373.06000	15.37306	14,653,290	19.35		0.00	0	
R2044 On 05/11/2020 Bond Future	11.38	Put			9,201.74000	9.20174	8,605,810	20.33		0.00	0	56
R2044 On 05/11/2020 Bond Future	10.35	Call			526.72000	0.52672	597,840	19.35		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R2044	On	05/11/2020	Bond Future	10.35	Put		15,302.49000	15.30249	14,583,520	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Call		533.41000	0.53341	605,340	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	10.36	Put		15,232.10000	15.23210	14,513,940	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	10.34	Call		520.09000	0.52009	590,410	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	10.02	Call		339.96000	0.33996	387,830	19.35	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.29	Put		23,756.57000	23.75657	22,983,260	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	9.29	Call		110.27000	0.11027	127,050	19.35	0.00	0	5'
R2044	On	05/11/2020	Bond Future	9.96	Put		18,186.85000	18.18685	17,441,080	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	9.96	Call		312.53000	0.31253	356,850	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	11.38	Call		1,796.16000	1.79616	1,990,320	20.33	0.00	0	
R2044	On	05/11/2020	Bond Future	9.72	Call		219.99000	0.21999	252,050	19.35	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.97	Put		18,109.54000	18.10954	17,364,350	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	9.97	Call		316.97000	0.31697	361,870	19.35	0.00	0	5'
R2044	On	05/11/2020	Bond Future	8.87	Put		27,633.66000	27.63366	26,851,720	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	8.87	Call		51.74000	0.05174	59,890	19.35	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	10.02	Put		17,725.63000	17.72563	16,983,410	19.35	0.00	0	
R2044	On	05/11/2020	Bond Future	9.34	Call		120.00000	0.12000	138,180	19.35	0.00	0	5'
R2044	On	05/11/2020	Bond Future	11.17	Call		1,433.80000	1.43380	1,597,410	20.01	0.00	0	
R2044	On	05/11/2020	Bond Future	11.17	Put		10,253.18000	10.25318	9,626,700	20.01	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	11.43	Call		1,888.88000	1.88888	2,090,520	20.40	0.00	0	
R2044	On	05/11/2020	Bond Future	11.43	Put		8,964.12000	8.96412	8,375,670	20.40	0.00	0	1,8'
R2044	On	05/11/2020	Bond Future	9.72	Put		20,094.09000	20.09409	19,336,060	19.35	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Call		963.39000	0.96339	1,068,780	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.36	Put		16,959.34000	16.95934	16,269,810	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Call		972.22000	0.97222	1,078,440	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.37	Put		16,891.37000	16.89137	16,202,670	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Call		954.62000	0.95462	1,059,180	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.35	Put		17,027.48000	17.02748	16,337,120	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Call		1,456.42000	1.45642	1,606,260	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.84	Put		13,891.25000	13.89125	13,246,170	20.88	0.00	0	4'
R2044	On	04/02/2021	Bond Future	10.29	Call		903.22000	0.90322	1,002,890	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.29	Put		17,439.98000	17.43998	16,744,730	20.88	0.00	0	4'
R2044	On	04/02/2021	Bond Future	9.66	Put		22,148.27000	22.14827	21,410,360	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	9.66	Call		479.69000	0.47969	536,700	20.88	0.00	0	4'
R2044	On	04/02/2021	Bond Future	10.04	Put		19,225.89000	19.22589	18,511,810	20.88	0.00	0	
R2044	On	04/02/2021	Bond Future	10.04	Call		710.80000	0.71080	791,640	20.88	0.00	0	
Total R2044 Option											0.00	0	18,1'
Total For R2044											248,113,842.36	3,372	108,71
R2048	On	07/05/2020	Bond Future			11.98984	75.75930	12.11962	74.97167	19.79	0.00	0	54,6'

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			12.20941	76.66175	12.34271	75.87939		19.83	208,443,298.25	2,719	73,7
R2048	On	05/11/2020			12.42509	73.20726	12.56484	72.41296		21.12	0.00	0	
R2048	On	04/02/2021			12.66036	74.13201	12.80600	73.33265		20.92	0.00	0	
Total R2048 Future											208,443,298.25	2,719	128,36
R2048	On	07/05/2020	9.78	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	9.78	Put			16,962.38000	16.96238	16,174,750	18.25	0.00	0	
R2048	On	07/05/2020	9.79	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	9.79	Put			16,875.41000	16.87541	16,087,780	18.25	0.00	0	
R2048	On	07/05/2020	9.77	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	9.77	Put			17,049.48000	17.04948	16,261,850	18.25	0.00	0	
R2048	On	07/05/2020	10.20	Call			0.00000	0.00000	0,000	18.25	0.00	0	
R2048	On	07/05/2020	10.20	Put			13,431.23000	13.43123	12,643,600	18.25	0.00	0	30
R2048	On	07/05/2020	10.70	Call			0.17000	0.00017	0,040	18.22	0.00	0	
R2048	On	07/05/2020	10.70	Put			9,531.90000	9.53190	8,744,140	18.22	0.00	0	30
R2048	On	07/05/2020	9.69	Put			17,751.60000	17.75160	16,963,970	18.25	0.00	0	
R2048	On	07/05/2020	9.69	Call			0.00000	0.00000	0,000	18.25	0.00	0	30
R2048	On	06/08/2020	12.25	Put			3,761.11000	3.76111	3,314,530	21.49	0.00	0	
R2048	On	06/08/2020	12.25	Call			3,218.62000	3.21862	3,554,400	21.49	0.00	0	8
R2048	On	06/08/2020	11.80	Put			5,253.85000	5.25385	4,711,280	20.36	0.00	0	
R2048	On	06/08/2020	11.80	Call			1,968.72000	1.96872	2,208,510	20.36	0.00	0	4
R2048	On	06/08/2020	11.10	Put			8,648.80000	8.64880	7,972,840	19.08	0.00	0	
R2048	On	06/08/2020	11.10	Call			705.38000	0.70538	811,780	19.08	0.00	0	4
R2048	On	06/08/2020	12.75	Put			2,494.01000	2.49401	2,148,880	22.16	0.00	0	
R2048	On	06/08/2020	12.75	Call			4,791.44000	4.79144	5,228,670	22.16	0.00	0	8
R2048	On	06/08/2020	10.35	Put			13,667.24000	13.66724	12,909,350	17.74	0.00	0	
R2048	On	06/08/2020	10.35	Call			131.31000	0.13131	155,780	17.74	0.00	0	6
R2048	On	06/08/2020	11.85	Put			5,063.14000	5.06314	4,531,290	20.48	0.00	0	
R2048	On	06/08/2020	11.85	Call			2,092.00000	2.09200	2,342,510	20.48	0.00	0	
R2048	On	06/08/2020	11.15	Put			8,366.35000	8.36635	7,698,580	19.19	0.00	0	
R2048	On	06/08/2020	11.15	Call			772.67000	0.77267	887,260	19.19	0.00	0	
R2048	On	06/08/2020	10.85	Put			10,155.48000	10.15548	9,442,720	18.44	0.00	0	
R2048	On	06/08/2020	10.85	Call			421.50000	0.42150	491,100	18.44	0.00	0	6
R2048	On	06/08/2020	9.25	Put			23,085.43000	23.08543	22,304,200	17.74	0.00	0	
R2048	On	06/08/2020	9.25	Call			6.15000	0.00615	7,280	17.74	0.00	0	20,6
R2048	On	06/08/2020	9.00	Put			25,507.80000	25.50780	24,725,890	17.74	0.00	0	
R2048	On	06/08/2020	9.00	Call			2.56000	0.00256	3,010	17.74	0.00	0	3,00
R2048	On	06/08/2020	10.19	Call			90.47000	0.09047	107,500	17.74	0.00	0	
R2048	On	06/08/2020	10.19	Put			14,909.20000	14.90920	14,143,870	17.74	0.00	0	
R2048	On	06/08/2020	10.20	Call			92.66000	0.09266	110,100	17.74	0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intert
R2048	On	06/08/2020	Bond Future	10.20	Put		14,830.23000	14.83023	14,065,310	17.74		0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Call		88.32000	0.08832	104,960	17.74		0.00	0	
R2048	On	06/08/2020	Bond Future	10.18	Put		14,988.33000	14.98833	14,222,610	17.74		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Call		336.67000	0.33667	384,920	19.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.04	Put		17,651.37000	17.65137	16,905,320	19.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Call		327.14000	0.32714	374,130	19.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.02	Put		17,808.41000	17.80841	17,061,100	19.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Call		331.88000	0.33188	379,490	19.55		0.00	0	
R2048	On	05/11/2020	Bond Future	10.03	Put		17,729.79000	17.72979	16,983,100	19.55		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Call		1,062.90000	1.06290	1,177,890	20.02		0.00	0	
R2048	On	04/02/2021	Bond Future	10.48	Put		16,169.13000	16.16913	15,484,760	20.02		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Call		1,043.54000	1.04354	1,156,730	20.02		0.00	0	
R2048	On	04/02/2021	Bond Future	10.46	Put		16,304.68000	16.30468	15,618,510	20.02		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Call		1,053.19000	1.05319	1,167,280	20.02		0.00	0	
R2048	On	04/02/2021	Bond Future	10.47	Put		16,236.81000	16.23681	15,551,540	20.02		0.00	0	
Total R2048 Option												0.00	0	28,38
Total For R2048												208,443,298.25	2,719	156,75
R208	On	07/05/2020	Bond Future			4.09758	103.05163	4.08827	103.05980	0.63		0.00	0	21,66
R208	On	06/08/2020	Bond Future			3.82593	104.27916	3.78100	104.30756	0.45		0.00	0	7,88
R208	On	05/11/2020	Bond Future			2.99020	102.19453	2.92351	102.22057	0.25		0.00	0	
Total R208 Future												0.00	0	29,51
R208	On	07/05/2020	Bond Future	4.81	Call		630.45000	0.63045	622,280	0.74		0.00	0	
R208	On	07/05/2020	Bond Future	4.81	Put		0.00000	0.00000	0,000	0.74		0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Call		639.14000	0.63914	630,970	0.74		0.00	0	
R208	On	07/05/2020	Bond Future	4.82	Put		0.00000	0.00000	0,000	0.74		0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Call		621.75000	0.62175	613,580	0.74		0.00	0	
R208	On	07/05/2020	Bond Future	4.80	Put		0.00000	0.00000	0,000	0.74		0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Call		1,114.30000	1.11430	1,085,900	0.69		0.00	0	
R208	On	06/08/2020	Bond Future	5.56	Put		0.20000	0.00020	0,200	0.69		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Call		1,120.49000	1.12049	1,092,090	0.69		0.00	0	
R208	On	06/08/2020	Bond Future	5.57	Put		0.19000	0.00019	0,190	0.69		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Call		1,108.11000	1.10811	1,079,720	0.69		0.00	0	
R208	On	06/08/2020	Bond Future	5.55	Put		0.21000	0.00021	0,220	0.69		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Call		719.97000	0.71997	693,970	0.34		0.00	0	
R208	On	05/11/2020	Bond Future	4.78	Put		0.17000	0.00017	0,210	0.34		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Call		723.81000	0.72381	697,810	0.34		0.00	0	
R208	On	05/11/2020	Bond Future	4.79	Put		0.16000	0.00016	0,200	0.34		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Call		716.13000	0.71613	690,130	0.34		0.00	0	
R208	On	05/11/2020	Bond Future	4.77	Put		0.18000	0.00018	0,220	0.34		0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total R208 Option										0.00	0	
Total For R208										0.00	0	29,51
R209 On 07/05/2020 Bond Future			11.66946	61.92422	11.81905	61.18544		21.42		0.00	0	55,96
R209 On 06/08/2020 Bond Future			11.88384	62.66180	12.03691	61.92621		21.54		0.00	0	47,96
R209 On 05/11/2020 Bond Future			12.09259	60.30618	12.25209	59.55966		22.25		0.00	0	
R209 On 04/02/2021 Bond Future			12.31470	61.06793	12.47978	60.31615		22.22		0.00	0	
Total R209 Future										0.00	0	103,85
R209 On 07/05/2020 Bond Future	9.46	Call			0.00000	0.00000	0,000	20.75		0.00	0	
R209 On 07/05/2020 Bond Future	9.46	Put			13,402.00000	13.40200	12,663,220	20.75		0.00	0	
R209 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	20.75		0.00	0	
R209 On 07/05/2020 Bond Future	9.47	Put			13,336.42000	13.33642	12,597,640	20.75		0.00	0	
R209 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	20.75		0.00	0	
R209 On 07/05/2020 Bond Future	9.45	Put			13,467.66000	13.46766	12,728,880	20.75		0.00	0	
R209 On 06/08/2020 Bond Future	5.56	Call			0.00000	0.00000	0,000	20.89		0.00	0	
R209 On 06/08/2020 Bond Future	5.56	Put			47,498.45000	47.49845	46,762,860	20.89		0.00	0	
R209 On 06/08/2020 Bond Future	5.57	Call			0.00000	0.00000	0,000	20.89		0.00	0	
R209 On 06/08/2020 Bond Future	5.57	Put			47,390.12000	47.39012	46,654,530	20.89		0.00	0	
R209 On 06/08/2020 Bond Future	5.55	Call			0.00000	0.00000	0,000	20.89		0.00	0	
R209 On 06/08/2020 Bond Future	5.55	Put			47,606.93000	47.60693	46,871,340	20.89		0.00	0	
R209 On 05/11/2020 Bond Future	10.01	Call			619.16000	0.61916	706,470	21.48		0.00	0	
R209 On 05/11/2020 Bond Future	10.01	Put			12,544.25000	12.54425	11,885,040	21.48		0.00	0	
R209 On 05/11/2020 Bond Future	10.02	Call			625.71000	0.62571	713,830	21.48		0.00	0	
R209 On 05/11/2020 Bond Future	10.02	Put			12,490.08000	12.49008	11,831,680	21.48		0.00	0	
R209 On 05/11/2020 Bond Future	10.00	Call			612.67000	0.61267	699,180	21.48		0.00	0	
R209 On 05/11/2020 Bond Future	10.00	Put			12,598.55000	12.59855	11,938,540	21.48		0.00	0	
R209 On 04/02/2021 Bond Future	10.11	Call			1,048.99000	1.04899	1,171,960	21.20		0.00	0	
R209 On 04/02/2021 Bond Future	10.11	Put			13,383.17000	13.38317	12,754,360	21.20		0.00	0	
R209 On 04/02/2021 Bond Future	10.12	Call			1,057.32000	1.05732	1,181,110	21.20		0.00	0	
R209 On 04/02/2021 Bond Future	10.12	Put			13,331.75000	13.33175	12,703,760	21.20		0.00	0	
R209 On 04/02/2021 Bond Future	10.10	Call			1,040.71000	1.04071	1,162,860	21.20		0.00	0	
R209 On 04/02/2021 Bond Future	10.10	Put			13,434.71000	13.43471	12,805,080	21.20		0.00	0	
Total R209 Option										0.00	0	
Total For R209										0.00	0	103,85
R210 On 07/05/2020 Bond Future			179.31579	179.31579	179.14434	179.14434				0.00	0	71
R210 On 06/08/2020 Bond Future			181.49694	181.49694	181.35828	181.35828				0.00	0	1,15
R210 On 05/11/2020 Bond Future			181.09813	181.09813	180.95298	180.95298				0.00	0	
R210 On 04/02/2021 Bond Future			183.42778	183.42778	183.29324	183.29324				0.00	0	
Total R210 Future										0.00	0	1,97

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For R210												0.00	0	1,97
R212	On	07/05/2020			165.72223	165.72223	165.60092	165.60092				0.00	0	5,18
R212	On	06/08/2020			165.44079	165.44079	165.35026	165.35026				0.00	0	1,58
R212	On	05/11/2020			167.55813	167.55813	167.46204	167.46204				0.00	0	
R212	On	04/02/2021			167.38158	167.38158	167.29580	167.29580				0.00	0	
Total R212 Future												0.00	0	6,74
Total For R212												0.00	0	6,74
R213	On	07/05/2020			11.06109	76.14060	11.21136	75.37810			16.73	0.00	0	9,77
R213	On	06/08/2020			11.29234	77.04755	11.44603	76.29066			16.83	0.00	0	12,74
R213	On	05/11/2020			11.52109	74.48128	11.68172	73.71279			17.34	0.00	0	
R213	On	04/02/2021			11.77232	75.42201	11.93902	74.64894			17.32	0.00	0	
Total R213 Future												0.00	0	22,46
R213	On	07/05/2020	9.02	Call			0.00000	0.00000	0,000	16.18		0.00	0	
R213	On	07/05/2020	9.02	Put			12,245.18000	12.24518	11,482,680	16.18		0.00	0	
R213	On	07/05/2020	9.00	Call			0.00000	0.00000	0,000	16.18		0.00	0	
R213	On	07/05/2020	9.00	Put			12,368.90000	12.36890	11,606,400	16.18		0.00	0	
R213	On	07/05/2020	9.01	Call			0.00000	0.00000	0,000	16.18		0.00	0	
R213	On	07/05/2020	9.01	Put			12,307.01000	12.30701	11,544,510	16.18		0.00	0	
R213	On	06/08/2020	9.31	Put			11,688.53000	11.68853	10,963,200	16.31		0.00	0	
R213	On	06/08/2020	9.29	Call			153.49000	0.15349	183,980	16.31		0.00	0	
R213	On	06/08/2020	9.29	Put			11,801.82000	11.80182	11,075,420	16.31		0.00	0	
R213	On	06/08/2020	9.30	Call			156.30000	0.15630	187,320	16.31		0.00	0	
R213	On	06/08/2020	9.30	Put			11,745.12000	11.74512	11,019,250	16.31		0.00	0	
R213	On	06/08/2020	9.31	Call			159.16000	0.15916	190,720	16.31		0.00	0	
R213	On	05/11/2020	9.59	Put			11,545.88000	11.54588	10,871,700	16.74		0.00	0	
R213	On	05/11/2020	9.60	Call			631.81000	0.63181	727,010	16.74		0.00	0	
R213	On	05/11/2020	9.60	Put			11,495.37000	11.49537	10,822,080	16.74		0.00	0	
R213	On	05/11/2020	9.61	Call			638.59000	0.63859	734,670	16.74		0.00	0	
R213	On	05/11/2020	9.61	Put			11,444.97000	11.44497	10,772,560	16.74		0.00	0	
R213	On	05/11/2020	9.59	Call			625.09000	0.62509	719,400	16.74		0.00	0	
R213	On	04/02/2021	9.39	Call			798.22000	0.79822	901,620	16.53		0.00	0	
R213	On	04/02/2021	9.39	Put			13,940.31000	13.94031	13,270,640	16.53		0.00	0	
R213	On	04/02/2021	9.40	Call			805.08000	0.80508	909,230	16.53		0.00	0	
R213	On	04/02/2021	9.40	Put			13,889.64000	13.88964	13,220,720	16.53		0.00	0	
R213	On	04/02/2021	9.41	Call			811.98000	0.81198	916,890	16.53		0.00	0	
R213	On	04/02/2021	9.41	Put			13,839.07000	13.83907	13,170,910	16.53		0.00	0	
Total R213 Option												0.00	0	
Total For R213												0.00	0	22,46
R214	On	07/05/2020			11.86398	60.17797	11.99831	59.51165			22.40	65,714,343.24	1,092	10,84

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Interest
R214	On	06/08/2020	Bond Future			12.07324	60.89478	12.21080	60.23212		22.49	66,497,099.76	1,092	11,02
R214	On	05/11/2020	Bond Future			12.27824	58.37813	12.42183	57.70548		23.38	0.00	0	
R214	On	04/02/2021	Bond Future			12.50088	59.11554	12.64988	58.43836		23.25	0.00	0	
Total R214 Future												132,211,443.00	2,184	21,87
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.76	Put			12,970.22000	12.97022	12,303,900	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.77	Put			12,902.29000	12.90229	12,235,970	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.75	Put			13,038.25000	13.03825	12,371,930	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Put			16,135.21000	16.13521	15,468,890	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	21.60	0.00	0	1,21
R214	On	07/05/2020	Bond Future	9.91	Put			11,961.87000	11.96187	11,295,550	21.60	0.00	0	
R214	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	21.60	0.00	0	1,21
R214	On	07/05/2020	Bond Future	10.66	Call			1.87000	0.00187	0,680	21.63	0.00	0	
R214	On	07/05/2020	Bond Future	10.66	Put			7,245.17000	7.24517	6,577,660	21.63	0.00	0	1,21
R214	On	06/08/2020	Bond Future	9.98	Call			165.29000	0.16529	189,550	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.98	Put			12,684.37000	12.68437	12,045,970	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Call			168.31000	0.16831	193,010	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.99	Put			12,621.77000	12.62177	11,983,810	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Call			162.32000	0.16232	186,150	21.69	0.00	0	
R214	On	06/08/2020	Bond Future	9.97	Put			12,747.12000	12.74712	12,108,290	21.69	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Call			673.23000	0.67323	753,770	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.25	Put			12,444.93000	12.44493	11,852,820	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Call			680.38000	0.68038	761,680	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.26	Put			12,389.09000	12.38909	11,797,740	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Call			666.14000	0.66614	745,930	22.50	0.00	0	
R214	On	05/11/2020	Bond Future	10.24	Put			12,500.93000	12.50093	11,908,070	22.50	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Call			1,095.48000	1.09548	1,206,250	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.32	Put			13,463.88000	13.46388	12,897,470	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Call			1,104.30000	1.10430	1,215,830	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.33	Put			13,410.43000	13.41043	12,844,780	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Call			1,086.72000	1.08672	1,196,730	22.19	0.00	0	
R214	On	04/02/2021	Bond Future	10.31	Put			13,517.47000	13.51747	12,950,300	22.19	0.00	0	
Total R214 Option												0.00	0	3,75
Total For R214												132,211,443.00	2,184	25,62
Total for Bond												2,066,529,374.78	24,402	1,757,55
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total E170 Future												0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23 Future										0.00	0	
Total For ES23										0.00	0	
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES23A Future										0.00	0	
Total For ES23A										0.00	0	
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26 Future										0.00	0	
Total For ES26										0.00	0	
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES26A Future										0.00	0	
Total For ES26A										0.00	0	
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33 Future										0.00	0	
Total For ES33										0.00	0	
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES33A Future										0.00	0	
Total For ES33A										0.00	0	
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ES42 Future										0.00	0	
Total For ES42										0.00	0	
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2025 Future										0.00	0	
Total For I2025										0.00	0	
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2033 Future										0.00	0	
Total For I2033										0.00	0	
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2038 Future										0.00	0	
Total For I2038										0.00	0	
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2046 Future										0.00	0	
Total For I2046										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total I2050 Future										0.00	0	
Total For I2050										0.00	0	
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186 Future										0.00	0	
Total For R186										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R207 Future										0.00	0	
Total For R186/R207										0.00	0	
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R186/R208 Future										0.00	0	
Total For R186/R208										0.00	0	
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R197 Future										0.00	0	
Total For R197										0.00	0	
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R202 Future										0.00	0	
Total For R202										0.00	0	
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2023 Future										0.00	0	
Total For R2023										0.00	0	
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2030 Future										0.00	0	
Total For R2030										0.00	0	
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2032 Future										0.00	0	
Total For R2032										0.00	0	
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2035 Future										0.00	0	
Total For R2035										0.00	0	
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2037 Future										0.00	0	
Total For R2037										0.00	0	
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total R2040 Future										0.00	0	
Total For R2040										0.00	0	
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2044 Future										0.00	0	
Total For R2044										0.00	0	
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R2048 Future										0.00	0	
Total For R2048										0.00	0	
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208 Future										0.00	0	
Total For R208										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R204 Future										0.00	0	
Total For R208/R204										0.00	0	
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R208/R207 Future										0.00	0	
Total For R208/R207										0.00	0	
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	
Total R209 Future										0.00	0	
Total For R209										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R186 Future										0.00	0	
Total For R209/R186										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R204 Future										0.00	0	
Total For R209/R204										0.00	0	
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R209/R208 Future										0.00	0	
Total For R209/R208										0.00	0	
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R210 Future										0.00	0	
Total For R210										0.00	0	
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total R212 Future										0.00	0	
Total For R212										0.00	0	

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 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213 Future									0.00	0	
Total For R213									0.00	0	
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R213/R186 Future									0.00	0	
Total For R213/R186									0.00	0	
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214 Future									0.00	0	
Total For R214									0.00	0	
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total R214/R209 Future									0.00	0	
Total For R214/R209									0.00	0	
Total for Price Contribution									0.00	0	
GOVI On 07/05/2020 GOVI			640.04700	640.04700	633.68000	633.68000			275,220,210.00	43	40
GOVI On 06/08/2020 GOVI			647.59800	647.59800	641.27600	641.27600			505,126,440.00	78	1,000
GOVI On 05/11/2020 GOVI			655.81300	655.81300	649.39500	649.39500			0.00	0	
GOVI On 04/02/2021 GOVI			664.09300	664.09300	657.64000	657.64000			0.00	0	
Total GOVI Future									780,346,650.00	121	1,420
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.99	Put			863,100.00000	86.31000	799,430,000		0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	720.00	Put			863,200.00000	86.32000	799,530,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 07/05/2020 GOVI	719.98	Put			863,000.00000	86.30000	799,330,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.13	Put			868,540.00000	86.85400	805,320,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.14	Put			868,640.00000	86.86400	805,420,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 06/08/2020 GOVI	728.12	Put			868,440.00000	86.84400	805,220,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.84	Put			884,450.00000	88.44500	820,270,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.85	Put			884,550.00000	88.45500	820,370,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 05/11/2020 GOVI	737.83	Put			884,350.00000	88.43500	820,170,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Call			0.00000	0.00000	0,000		0.00	0	
GOVI On 04/02/2021 GOVI	750.95	Put			933,100.00000	93.31000	868,570,000		0.00	0	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.96	Put		933,200.00000	93.32000	868,670,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Call		0.00000	0.00000	0,000		0.00	0	
GOVI	On	04/02/2021	GOVI	750.94	Put		933,000.00000	93.30000	868,470,000		0.00	0	
Total GOVI Option											0.00	0	
Total For GOVI											780,346,650.00	121	1,42
Total for GOVI											780,346,650.00	121	1,42
AL37	On	07/05/2020	Index Future			674.23200	674.23200	666.77500	666.77500		0.00	0	
AL37	On	06/08/2020	Index Future			682.18600	682.18600	674.76700	674.76700		0.00	0	
AL37	On	05/11/2020	Index Future			690.84000	690.84000	683.31000	683.31000		0.00	0	
AL37	On	04/02/2021	Index Future			699.56300	699.56300	691.98500	691.98500		0.00	0	
Total AL37 Future											0.00	0	
Total For AL37											0.00	0	
AL7T	On	07/05/2020	Index Future			720.72000	720.72000	713.51300	713.51300		0.00	0	
AL7T	On	06/08/2020	Index Future			729.22200	729.22200	722.06500	722.06500		0.00	0	
AL7T	On	05/11/2020	Index Future			738.47200	738.47200	731.20800	731.20800		0.00	0	
AL7T	On	04/02/2021	Index Future			747.79700	747.79700	740.49100	740.49100		0.00	0	
Total AL7T Future											0.00	0	
Total For AL7T											0.00	0	
ALBI	On	07/05/2020	Index Future			647.84700	647.84700	641.39600	641.39600		77,741,640.00	12	4
ALBI	On	06/08/2020	Index Future			655.49000	655.49000	649.08400	649.08400		78,658,800.00	12	16
ALBI	On	05/11/2020	Index Future			663.80500	663.80500	657.30300	657.30300		0.00	0	
ALBI	On	04/02/2021	Index Future			672.18600	672.18600	665.64700	665.64700		0.00	0	
Total ALBI Future											156,400,440.00	24	20
Total For ALBI											156,400,440.00	24	20
IGOV	On	07/05/2020	Index Future			249.80600	249.80600	249.64100	249.64100		1,748,642,000.00	700	23
IGOV	On	06/08/2020	Index Future			252.81500	252.81500	252.69600	252.69600		1,516,890,000.00	600	33
IGOV	On	05/11/2020	Index Future			256.08300	256.08300	255.95600	255.95600		0.00	0	4
IGOV	On	04/02/2021	Index Future			259.37700	259.37700	259.26600	259.26600		0.00	0	
Total IGOV Future											3,265,532,000.00	1,300	61
Total For IGOV											3,265,532,000.00	1,300	61
Total for Index											3,421,932,440.00	1,324	82
5Y STN	On	21/12/2021	Interest Rate Swap			91.68000	91.68000	91.73000	91.73000		0.00	0	5
Total 5Y STND Future											0.00	0	5
Total For 5Y STND											0.00	0	5
Total for Interest Rate Swap											0.00	0	5

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total for Derivatives :									6,268,808,464.78	25,847	1,759,85	
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	500,000,000	500,000,000
Total AA06 SPOT										0.00	500,000,000	500,000,000
Total For AA06										0.00	500,000,000	500,000,000
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			6.79000	102.92463	6.79000	102.84955				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	105.00500	10.00000	104.89500				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	101.78267	11.37000	101.66067				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	101.95200	11.81000	101.82493				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	51.23573	100.00000	50.78118				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AB026L On 20/08/2021 Spot Bond			100.00000	44.68223	100.00000	44.28583				0.00	0	
Total AB026U SPOT										0.00	0	
Total For AB026U										0.00	0	
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB028U SPOT										0.00	0	
Total For AB028U										0.00	0	
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB029U SPOT										0.00	0	
Total For AB029U										0.00	0	
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB030U SPOT										0.00	0	
Total For AB030U										0.00	0	
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB031U SPOT										0.00	0	
Total For AB031U										0.00	0	
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB032U SPOT										0.00	0	
Total For AB032U										0.00	0	
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB033U SPOT										0.00	0	
Total For AB033U										0.00	0	
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB034U SPOT										0.00	0	
Total For AB034U										0.00	0	
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AB035U SPOT										0.00	0	
Total For AB035U										0.00	0	
ABC123 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total ABC1234/R2022 SPOT										0.00	0	
Total For ABC1234/R2022										0.00	0	
ABCPI3 On 07/12/2023 Spot Bond			4.50000	4.50000	4.50000	4.50000			45,000,000,000.00	10,000,000	5,000,000	
Total ABCPI3 SPOT									45,000,000,000.00	10,000,000	5,000,000	
Total For ABCPI3									45,000,000,000.00	10,000,000	5,000,000	
ABF001 On 13/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF001 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABF001										0.00	0	
ABF00: On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF003 SPOT										0.00	0	
Total For ABF003										0.00	0	
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total ABF007 SPOT										0.00	0	
Total For ABF007										0.00	0	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABF19U SPOT										0.00	0	
Total For ABF19U										0.00	0	
ABFN0: On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN09 SPOT										0.00	0	
Total For ABFN09										0.00	0	
ABFN1: On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN13 SPOT										0.00	0	
Total For ABFN13										0.00	0	
ABFN1: On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN14 SPOT										0.00	0	
Total For ABFN14										0.00	0	
ABFN1: On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN15 SPOT										0.00	0	
Total For ABFN15										0.00	0	
ABFN1: On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN16 SPOT										0.00	0	
Total For ABFN16										0.00	0	
ABFN1: On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN18 SPOT										0.00	0	
Total For ABFN18										0.00	0	
ABFN2: On 30/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN20 SPOT										0.00	0	
Total For ABFN20										0.00	0	
ABFN2 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	2,200,000,000	1,100,000,000
Total ABFN21 SPOT										0.00	2,200,000,000	1,100,000,000
Total For ABFN21										0.00	2,200,000,000	1,100,000,000
ABFN2: On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABFN22 SPOT										0.00	0	
Total For ABFN22										0.00	0	
ABFN2: On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	0	8,600,000,00
Total ABFN23 SPOT										0.00	0	8,600,000,00
Total For ABFN23										0.00	0	8,600,000,00
ABFN2: On 17/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN24 SPOT										0.00	0	
Total For ABFN24										0.00	0	
ABFN2: On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN25 SPOT										0.00	0	
Total For ABFN25										0.00	0	
ABFN2: On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN26 SPOT										0.00	0	
Total For ABFN26										0.00	0	
ABFN2: On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN27 SPOT										0.00	0	
Total For ABFN27										0.00	0	
ABFN2: On 29/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN28 SPOT										0.00	0	
Total For ABFN28										0.00	0	
ABFN2: On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN29 SPOT										0.00	0	
Total For ABFN29										0.00	0	
ABFN3: On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN30 SPOT										0.00	0	
Total For ABFN30										0.00	0	
ABFN3: On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN31 SPOT										0.00	0	
Total For ABFN31										0.00	0	
ABFN3: On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN32 SPOT										0.00	0	
Total For ABFN32										0.00	0	
ABFN3: On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN33 SPOT										0.00	0	
Total For ABFN33										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABFN3: On 07/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN34 SPOT										0.00	0	
Total For ABFN34										0.00	0	
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	800,000,00
Total ABFN35 SPOT										0.00	0	800,000,00
Total For ABFN35										0.00	0	800,000,00
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN36 SPOT										0.00	0	
Total For ABFN36										0.00	0	
ABFN3: On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN37 SPOT										0.00	0	
Total For ABFN37										0.00	0	
ABFN3: On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN38 SPOT										0.00	0	
Total For ABFN38										0.00	0	
ABFN3: On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN39 SPOT										0.00	0	
Total For ABFN39										0.00	0	
ABFN4: On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN40 SPOT										0.00	0	
Total For ABFN40										0.00	0	
ABFN4: On 16/09/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN41 SPOT										0.00	0	
Total For ABFN41										0.00	0	
ABFN4: On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN42 SPOT										0.00	0	
Total For ABFN42										0.00	0	
ABFN4: On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN43 SPOT										0.00	0	
Total For ABFN43										0.00	0	
ABFN4: On 14/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN44 SPOT										0.00	0	
Total For ABFN44										0.00	0	
ABFN4: On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total ABFN45 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For ABFN45									0.00	0	
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000			0.00	0	350,000,00
Total ABJ01 SPOT									0.00	0	350,000,00
Total For ABJ01									0.00	0	350,000,00
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total ABK12 SPOT									0.00	0	
Total For ABK12									0.00	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total ABK6 SPOT									0.00	0	
Total For ABK6									0.00	0	
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total ABK8 SPOT									0.00	0	
Total For ABK8									0.00	0	
ABKI02 On 05/06/2020 Spot Bond			5.75000	5.75000	5.75000	5.75000		690,000,000,000.00	120,000,000	60,000,00	
Total ABKI02 SPOT								690,000,000,000.00	120,000,000	60,000,00	
Total For ABKI02								690,000,000,000.00	120,000,000	60,000,00	
ABKI02 On 05/06/2020 Spot Bond			100.00000	114.25685	100.00000	113.00179		0.00	0		
Total ABKI02/R212 SPOT								0.00	0		
Total For ABKI02/R212								0.00	0		
ABKI03 On 13/10/2021 Spot Bond			5.45000	5.45000	5.45000	5.45000		1,547,800,000,000.00	284,000,000	142,000,00	
Total ABKI03 SPOT								1,547,800,000,000.00	284,000,000	142,000,00	
Total For ABKI03								1,547,800,000,000.00	284,000,000	142,000,00	
ABKI03 On 13/10/2021 Spot Bond			100.00000	40.69354	100.00000	40.29335		0.00	0		
Total ABKI03/R212 SPOT								0.00	0		
Total For ABKI03/R212								0.00	0		
ABKI04 On 13/03/2024 Spot Bond			8.95000	8.95000	8.95000	8.95000		0.00	0		
Total ABKI04 SPOT								0.00	0		
Total For ABKI04								0.00	0		
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.88073	100.00000	12.75467		0.00	0		
Total ABKI04/I2025 SPOT								0.00	0		
Total For ABKI04/I2025								0.00	0		
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000		0.00	0	610,000,00	
Total ABKS1 SPOT								0.00	0	610,000,00	
Total For ABKS1								0.00	0	610,000,00	
ABN05 On 18/04/2021 Spot Bond			3.81000	208.32355	3.81000	208.02531		0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ABN05 SPOT										0.00	0	
Total For ABN05										0.00	0	
ABN61 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	
Total ABN61 SPOT										0.00	0	
Total For ABN61										0.00	0	
ABN62 On 31/03/2028 Spot Bond			5.12000	5.12000	5.12000	5.12000				0.00	0	
Total ABN62 SPOT										0.00	0	
Total For ABN62										0.00	0	
ABN63 On 07/12/2033 Spot Bond			5.02000	5.02000	5.02000	5.02000				0.00	0	
Total ABN63 SPOT										0.00	0	
Total For ABN63										0.00	0	
ABN67 On 28/02/2023 Spot Bond			7.63000	7.63000	7.63000	7.63000				0.00	0	
Total ABN67 SPOT										0.00	0	
Total For ABN67										0.00	0	
ABN79 On 21/12/2026 Spot Bond			10.62500	10.62500	10.62500	10.62500				0.00	0	
Total ABN79 SPOT										0.00	0	
Total For ABN79										0.00	0	
ABN80 On 31/03/2021 Spot Bond			6.29000	6.29000	6.29000	6.29000				0.00	0	
Total ABN80 SPOT										0.00	0	
Total For ABN80										0.00	0	
ABN87 On 21/12/2026 Spot Bond			11.17000	11.17000	11.17000	11.17000				0.00	0	
Total ABN87 SPOT										0.00	0	
Total For ABN87										0.00	0	
ABS11 On 09/04/2021 Spot Bond			6.04000	103.66289	6.04000	103.59549				0.00	0	1,240,000.00
Total ABS11 SPOT										0.00	0	1,240,000.00
Total For ABS11										0.00	0	1,240,000.00
ABS12 On 14/05/2020 Spot Bond			6.22000	99.82988	6.22000	104.38098				0.00	0	
Total ABS12 SPOT										0.00	0	
Total For ABS12										0.00	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	99.74858	9.20000	104.26209				0.00	0	
Total ABS12/R207 SPOT										0.00	0	
Total For ABS12/R207										0.00	0	
ABS13 On 14/05/2022 Spot Bond			6.99500	104.72422	6.99500	109.46985				0.00	0	
Total ABS13 SPOT										0.00	0	
Total For ABS13										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ABS14 On 11/11/2020 Spot Bond			6.34500	101.31029	6.34500	105.88201				0.00	0	
Total ABS14 SPOT										0.00	0	
Total For ABS14										0.00	0	
ABS15 On 11/11/2022 Spot Bond			6.92000	106.29080	6.92000	111.08384				0.00	0	
Total ABS15 SPOT										0.00	0	
Total For ABS15										0.00	0	
ABS16 On 11/11/2025 Spot Bond			9.62000	103.06470	9.62000	108.14111				0.00	0	1,500,000.00
Total ABS16 SPOT										0.00	0	1,500,000.00
Total For ABS16										0.00	0	1,500,000.00
ABS17 On 11/11/2027 Spot Bond			9.97000	103.26135	9.97000	108.45289				0.00	0	3,000,000.00
Total ABS17 SPOT										0.00	0	3,000,000.00
Total For ABS17										0.00	0	3,000,000.00
ABS18 On 26/09/2023 Spot Bond			6.87000	109.88597	6.87000	109.80532				0.00	0	
Total ABS18 SPOT										0.00	0	
Total For ABS18										0.00	0	
ABS6 On 01/06/2020 Spot Bond			5.34000	103.67530	5.34000	103.61491				0.00	0	220,000.00
Total ABS6 SPOT										0.00	0	220,000.00
Total For ABS6										0.00	0	220,000.00
ABS7 On 11/09/2026 Spot Bond			10.32000	94.31151	10.32000	94.20841				0.00	0	630,000.00
Total ABS7 SPOT										0.00	0	630,000.00
Total For ABS7										0.00	0	630,000.00
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.43983	100.00000	10.34821				0.00	0	
Total ABS7/R186 SPOT										0.00	0	
Total For ABS7/R186										0.00	0	
ABSI2 On 07/12/2023 Spot Bond			3.33000	3.33000	3.33000	3.33000				0.00	0	
Total ABSI2 SPOT										0.00	0	
Total For ABSI2										0.00	0	
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.18284	2.75000	163.96621				0.00	0	
Total ABSI4 SPOT										0.00	0	
Total For ABSI4										0.00	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT01U SPOT										0.00	0	
Total For ABT01U										0.00	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT02U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ABT02U										0.00	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT03U SPOT										0.00	0	
Total For ABT03U										0.00	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ABT04U SPOT										0.00	0	
Total For ABT04U										0.00	0	
ABX01 On 10/07/2024 Spot Bond			12.07000	12.07000	12.07000	12.07000				0.00	0	
Total ABX01 SPOT										0.00	0	
Total For ABX01										0.00	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ACIF1U SPOT										0.00	0	
Total For ACIF1U										0.00	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total ACL089/JIBAR SPOT										0.00	0	
Total For ACL089/JIBAR										0.00	0	
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL097 SPOT										0.00	0	
Total For ACL097										0.00	0	
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL098 SPOT										0.00	0	
Total For ACL098										0.00	0	
ACL127 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL127 SPOT										0.00	0	
Total For ACL127										0.00	0	
ACL128 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL128 SPOT										0.00	0	
Total For ACL128										0.00	0	
ACL129 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL129 SPOT										0.00	0	
Total For ACL129										0.00	0	
ACL142 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total ACL142/JIBAR SPOT										0.00	0	
Total For ACL142/JIBAR										0.00	0	
ACL143 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ACL145 SPOT										0.00	0	
Total For ACL145										0.00	0	
ACL185 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL185 SPOT										0.00	0	
Total For ACL185										0.00	0	
ACL187 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL187 SPOT										0.00	0	
Total For ACL187										0.00	0	
ACL188 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL188 SPOT										0.00	0	
Total For ACL188										0.00	0	
ACL193 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL193 SPOT										0.00	0	
Total For ACL193										0.00	0	
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL194 SPOT										0.00	0	
Total For ACL194										0.00	0	
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL201 SPOT										0.00	0	
Total For ACL201										0.00	0	
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL202 SPOT										0.00	0	
Total For ACL202										0.00	0	
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL203 SPOT										0.00	0	
Total For ACL203										0.00	0	
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL204 SPOT										0.00	0	
Total For ACL204										0.00	0	
ACL214 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL214 SPOT										0.00	0	
Total For ACL214										0.00	0	
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL217 SPOT										0.00	0	
Total For ACL217										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ACL218 On 11/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL218 SPOT										0.00	0	
Total For ACL218										0.00	0	
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL220 SPOT										0.00	0	
Total For ACL220										0.00	0	
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL221 SPOT										0.00	0	
Total For ACL221										0.00	0	
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ACL222 SPOT										0.00	0	
Total For ACL222										0.00	0	
AECI01 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI01 SPOT										0.00	0	
Total For AECI01										0.00	0	
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI02 SPOT										0.00	0	
Total For AECI02										0.00	0	
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI03 SPOT										0.00	0	
Total For AECI03										0.00	0	
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AECI04 SPOT										0.00	0	
Total For AECI04										0.00	0	
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL01 SPOT										0.00	0	
Total For AGL01										0.00	0	
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL02 SPOT										0.00	0	
Total For AGL02										0.00	0	
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total AGL03 SPOT										0.00	0	
Total For AGL03										0.00	0	
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AGT01 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For AGT01										0.00	0	
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,00
Total AGT02 SPOT										0.00	0	1,000,000,00
Total For AGT02										0.00	0	1,000,000,00
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total AGT03 SPOT										0.00	0	200,000,00
Total For AGT03										0.00	0	200,000,00
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2A3 SPOT										0.00	0	
Total For AHF2A3										0.00	0	
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2B3 SPOT										0.00	0	
Total For AHF2B3										0.00	0	
AHF2C On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF2C3 SPOT										0.00	0	
Total For AHF2C3										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3A5 SPOT										0.00	0	
Total For AHF3A5										0.00	0	
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3A6 SPOT										0.00	0	
Total For AHF3A6										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3B4 SPOT										0.00	0	
Total For AHF3B4										0.00	0	
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3B5 SPOT										0.00	0	
Total For AHF3B5										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3C4 SPOT										0.00	0	
Total For AHF3C4										0.00	0	
AHF3C On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF3C5 SPOT										0.00	0	
Total For AHF3C5										0.00	0	
AHF5A On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	800,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AHF5A1 SPOT										0.00	1,600,000,000	800,000,000
Total For AHF5A1										0.00	1,600,000,000	800,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5A2 SPOT										0.00	0	
Total For AHF5A2										0.00	0	
AHF5A On 21/08/2023 Spot Bond			7.67000	108.24011	7.67000	108.15062				0.00	0	
Total AHF5A3 SPOT										0.00	0	
Total For AHF5A3										0.00	0	
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5B1 SPOT										0.00	0	
Total For AHF5B1										0.00	0	
AHF5C On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5C1 SPOT										0.00	0	
Total For AHF5C1										0.00	0	
AHF5D On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF5D1 SPOT										0.00	0	
Total For AHF5D1										0.00	0	
AHF6A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A1 SPOT										0.00	0	
Total For AHF6A1										0.00	0	
AHF6A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6A2 SPOT										0.00	0	
Total For AHF6A2										0.00	0	
AHF6B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6B1 SPOT										0.00	0	
Total For AHF6B1										0.00	0	
AHF6C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6C1 SPOT										0.00	0	
Total For AHF6C1										0.00	0	
AHF6D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total AHF6D1 SPOT										0.00	0	
Total For AHF6D1										0.00	0	
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1AU SPOT										0.00	0	
Total For AHL1AU										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AHL1BU SPOT										0.00	0	
Total For AHL1BU										0.00	0	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,74
Total AHY2U SPOT										0.00	0	4,160,827,74
Total For AHY2U										0.00	0	4,160,827,74
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIG2U SPOT										0.00	0	
Total For AIG2U										0.00	0	
AIR02 On 30/04/2023 Spot Bond			7.75000	110.43458	7.75000	110.34285				0.00	0	125,000,00
Total AIR02 SPOT										0.00	0	125,000,00
Total For AIR02										0.00	0	125,000,00
AIR04 On 29/05/2024 Spot Bond			7.32000	110.66651	7.32000	110.57912				0.00	0	
Total AIR04 SPOT										0.00	0	
Total For AIR04										0.00	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIR04U SPOT										0.00	0	
Total For AIR04U										0.00	0	
AIR05 On 29/05/2030 Spot Bond			12.85500	88.42025	12.85500	88.29928				0.00	0	
Total AIR05 SPOT										0.00	0	
Total For AIR05										0.00	0	
AIRL01 On 30/04/2028 Spot Bond			5.32500	170.59129	5.32500	170.31949			82,204,687,500.00		15,437,500	15,437,50
Total AIRL01 SPOT									82,204,687,500.00		15,437,500	15,437,50
Total For AIRL01									82,204,687,500.00		15,437,500	15,437,50
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRS1U SPOT										0.00	0	
Total For AIRS1U										0.00	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AIRT1U SPOT										0.00	0	
Total For AIRT1U										0.00	0	
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF04 SPOT										0.00	0	
Total For APF04										0.00	0	
APF05 On 24/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total APF05 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For APF05										0.00	0	
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF06 SPOT										0.00	0	
Total For APF06										0.00	0	
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF07 SPOT										0.00	0	
Total For APF07										0.00	0	
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total APF08 SPOT										0.00	0	
Total For APF08										0.00	0	
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total APF09 SPOT										0.00	0	
Total For APF09										0.00	0	
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total APF10 SPOT										0.00	0	
Total For APF10										0.00	0	
APF11 On 16/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total APF11 SPOT										0.00	0	
Total For APF11										0.00	0	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS133U SPOT										0.00	0	
Total For AS133U										0.00	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS139U SPOT										0.00	0	
Total For AS139U										0.00	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS167U SPOT										0.00	0	
Total For AS167U										0.00	0	
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS168U SPOT										0.00	0	
Total For AS168U										0.00	0	
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS221U SPOT										0.00	0	
Total For AS221U										0.00	0	
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total AS224U SPOT										0.00	0	
Total For AS224U										0.00	0	
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS248U SPOT										0.00	0	
Total For AS248U										0.00	0	
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS249U SPOT										0.00	0	
Total For AS249U										0.00	0	
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS266U SPOT										0.00	0	
Total For AS266U										0.00	0	
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS288U SPOT										0.00	0	
Total For AS288U										0.00	0	
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS294U SPOT										0.00	0	
Total For AS294U										0.00	0	
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS343U SPOT										0.00	0	
Total For AS343U										0.00	0	
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS345U SPOT										0.00	0	
Total For AS345U										0.00	0	
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS347U SPOT										0.00	0	
Total For AS347U										0.00	0	
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS349U SPOT										0.00	0	
Total For AS349U										0.00	0	
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS350U SPOT										0.00	0	
Total For AS350U										0.00	0	
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS367U SPOT										0.00	0	
Total For AS367U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS377U SPOT										0.00	0	
Total For AS377U										0.00	0	
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS391U SPOT										0.00	0	
Total For AS391U										0.00	0	
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS404U SPOT										0.00	0	
Total For AS404U										0.00	0	
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS410U SPOT										0.00	0	
Total For AS410U										0.00	0	
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS423U SPOT										0.00	0	
Total For AS423U										0.00	0	
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS424U SPOT										0.00	0	
Total For AS424U										0.00	0	
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total AS430U SPOT										0.00	0	
Total For AS430U										0.00	0	
ASN02L On 07/12/2033 Spot Bond			5.27000	219.65627	5.27000	219.30758				0.00	0	
Total ASN022 SPOT										0.00	0	
Total For ASN022										0.00	0	
ASN03L On 07/12/2033 Spot Bond			5.28500	196.75051	5.28500	196.43787				0.00	0	
Total ASN037 SPOT										0.00	0	
Total For ASN037										0.00	0	
ASN05L On 28/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN059 SPOT										0.00	0	
Total For ASN059										0.00	0	
ASN06L On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN061 SPOT										0.00	0	
Total For ASN061										0.00	0	
ASN06L On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN064 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN064										0.00	0	
ASN07: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN078 SPOT										0.00	0	
Total For ASN078										0.00	0	
ASN08: On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN080 SPOT										0.00	0	
Total For ASN080										0.00	0	
ASN08: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	5,000,000,00
Total ASN083 SPOT										0.00	0	5,000,000,00
Total For ASN083										0.00	0	5,000,000,00
ASN08: On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN084 SPOT										0.00	0	
Total For ASN084										0.00	0	
ASN08: On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN087 SPOT										0.00	0	
Total For ASN087										0.00	0	
ASN09: On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN091 SPOT										0.00	0	
Total For ASN091										0.00	0	
ASN09: On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN092 SPOT										0.00	0	
Total For ASN092										0.00	0	
ASN09: On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN096 SPOT										0.00	0	
Total For ASN096										0.00	0	
ASN09: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN099 SPOT										0.00	0	
Total For ASN099										0.00	0	
ASN11: On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN111 SPOT										0.00	0	
Total For ASN111										0.00	0	
ASN11: On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN113 SPOT										0.00	0	
Total For ASN113										0.00	0	
ASN11: On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN115 SPOT										0.00	0	
Total For ASN115										0.00	0	
ASN12: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN121 SPOT										0.00	0	
Total For ASN121										0.00	0	
ASN13: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN134 SPOT										0.00	0	
Total For ASN134										0.00	0	
ASN13: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN135 SPOT										0.00	0	
Total For ASN135										0.00	0	
ASN13: On 31/01/2022 Spot Bond			3.48000	162.18730	3.48000	161.96051				0.00	0	
Total ASN137 SPOT										0.00	0	
Total For ASN137										0.00	0	
ASN14: On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN140 SPOT										0.00	0	
Total For ASN140										0.00	0	
ASN14: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN143 SPOT										0.00	0	
Total For ASN143										0.00	0	
ASN14: On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN144 SPOT										0.00	0	
Total For ASN144										0.00	0	
ASN14: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN145 SPOT										0.00	0	
Total For ASN145										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN146 SPOT										0.00	0	
Total For ASN146										0.00	0	
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN147 SPOT										0.00	0	
Total For ASN147										0.00	0	
ASN14: On 31/01/2022 Spot Bond			3.52500	162.06533	3.52500	161.83792				0.00	0	
Total ASN149 SPOT										0.00	0	
Total For ASN149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ASN15(On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN150 SPOT										0.00	0	
Total For ASN150										0.00	0	
ASN15(On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN152 SPOT										0.00	0	
Total For ASN152										0.00	0	
ASN15(On 31/03/2028 Spot Bond			5.76000	162.48856	5.76000	162.22218				0.00	0	
Total ASN154 SPOT										0.00	0	
Total For ASN154										0.00	0	
ASN15(On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN156 SPOT										0.00	0	
Total For ASN156										0.00	0	
ASN15(On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN157 SPOT										0.00	0	
Total For ASN157										0.00	0	
ASN15(On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN159 SPOT										0.00	0	
Total For ASN159										0.00	0	
ASN16(On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN160 SPOT										0.00	0	
Total For ASN160										0.00	0	
ASN16(On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN161 SPOT										0.00	0	
Total For ASN161										0.00	0	
ASN16(On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN163 SPOT										0.00	0	
Total For ASN163										0.00	0	
ASN16(On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN164 SPOT										0.00	0	
Total For ASN164										0.00	0	
ASN16(On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN165 SPOT										0.00	0	
Total For ASN165										0.00	0	
ASN17(On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN172 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For ASN172										0.00	0	
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN176 SPOT										0.00	0	
Total For ASN176										0.00	0	
ASN17: On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN177 SPOT										0.00	0	
Total For ASN177										0.00	0	
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN181 SPOT										0.00	0	
Total For ASN181										0.00	0	
ASN19: On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN190 SPOT										0.00	0	
Total For ASN190										0.00	0	
ASN19: On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN194 SPOT										0.00	0	
Total For ASN194										0.00	0	
ASN19: On 31/01/2038 Spot Bond			5.28000	97.03350	5.28000	96.87906				0.00	0	
Total ASN195 SPOT										0.00	0	
Total For ASN195										0.00	0	
ASN19: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN196 SPOT										0.00	0	
Total For ASN196										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN203 SPOT										0.00	0	
Total For ASN203										0.00	0	
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	106,000,000	26,500,000
Total ASN204 SPOT										0.00	106,000,000	26,500,000
Total For ASN204										0.00	106,000,000	26,500,000
ASN20: On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN208 SPOT										0.00	0	
Total For ASN208										0.00	0	
ASN20: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN209 SPOT										0.00	0	
Total For ASN209										0.00	0	
ASN21: On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN210 SPOT										0.00	0	
Total For ASN210										0.00	0	
ASN21 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN214 SPOT										0.00	0	
Total For ASN214										0.00	0	
ASN25 On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN255 SPOT										0.00	0	
Total For ASN255										0.00	0	
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN264 SPOT										0.00	0	
Total For ASN264										0.00	0	
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN274 SPOT										0.00	0	
Total For ASN274										0.00	0	
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN278 SPOT										0.00	0	
Total For ASN278										0.00	0	
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN279 SPOT										0.00	0	
Total For ASN279										0.00	0	
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN280 SPOT										0.00	0	
Total For ASN280										0.00	0	
ASN28 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN286 SPOT										0.00	0	
Total For ASN286										0.00	0	
ASN29 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN291 SPOT										0.00	0	
Total For ASN291										0.00	0	
ASN30 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	1,122,000,00
Total ASN300 SPOT										0.00	0	1,122,000,00
Total For ASN300										0.00	0	1,122,000,00
ASN31 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN310 SPOT										0.00	0	
Total For ASN310										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN31: On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN315 SPOT										0.00	0	
Total For ASN315										0.00	0	
ASN31: On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN316 SPOT										0.00	0	
Total For ASN316										0.00	0	
ASN31: On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	5.27500				0.00	0	
Total ASN318 SPOT										0.00	0	
Total For ASN318										0.00	0	
ASN31: On 28/02/2033 Spot Bond			5.42500	5.42500	5.42500	5.42500				0.00	0	
Total ASN319 SPOT										0.00	0	
Total For ASN319										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN327 SPOT										0.00	0	
Total For ASN327										0.00	0	
ASN32: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN328 SPOT										0.00	0	
Total For ASN328										0.00	0	
ASN33: On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN333 SPOT										0.00	0	
Total For ASN333										0.00	0	
ASN33: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN335 SPOT										0.00	0	
Total For ASN335										0.00	0	
ASN33: On 31/01/2038 Spot Bond			5.39000	95.62132	5.39000	95.46800				0.00	0	
Total ASN337 SPOT										0.00	0	
Total For ASN337										0.00	0	
ASN34: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN341 SPOT										0.00	0	
Total For ASN341										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN342 SPOT										0.00	0	
Total For ASN342										0.00	0	
ASN34: On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN344 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For ASN344										0.00	0	
ASN344 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	88,400,000	22,100,000
Total ASN346 SPOT										0.00	88,400,000	22,100,000
Total For ASN346										0.00	88,400,000	22,100,000
ASN351 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN351 SPOT										0.00	0	
Total For ASN351										0.00	0	
ASN354 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN354 SPOT										0.00	0	
Total For ASN354										0.00	0	
ASN358 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN358 SPOT										0.00	0	
Total For ASN358										0.00	0	
ASN365 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN365 SPOT										0.00	0	
Total For ASN365										0.00	0	
ASN369 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN369 SPOT										0.00	0	
Total For ASN369										0.00	0	
ASN373 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN373 SPOT										0.00	0	
Total For ASN373										0.00	0	
ASN374 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN374 SPOT										0.00	0	
Total For ASN374										0.00	0	
ASN377 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN381 SPOT										0.00	0	
Total For ASN381										0.00	0	
ASN383 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN383 SPOT										0.00	0	
Total For ASN383										0.00	0	
ASN384 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN384 SPOT										0.00	0	
Total For ASN384										0.00	0	
ASN388 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ASN386 SPOT										0.00	0	
Total For ASN386										0.00	0	
ASN386 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN388 SPOT										0.00	0	
Total For ASN388										0.00	0	
ASN388 On 20/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN395 SPOT										0.00	0	
Total For ASN395										0.00	0	
ASN395 On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN399 SPOT										0.00	0	
Total For ASN399										0.00	0	
ASN399 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN409 SPOT										0.00	0	
Total For ASN409										0.00	0	
ASN409 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN415 SPOT										0.00	0	
Total For ASN415										0.00	0	
ASN415 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN419 SPOT										0.00	0	
Total For ASN419										0.00	0	
ASN419 On 29/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN420 SPOT										0.00	0	
Total For ASN420										0.00	0	
ASN420 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ASN421 SPOT										0.00	0	
Total For ASN421										0.00	0	
ASN421 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ASN75U SPOT										0.00	0	
Total For ASN75U										0.00	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW18 SPOT										0.00	0	
Total For BAW18										0.00	0	
BAW19 On 05/12/2020 Spot Bond			6.92000	105.42691	6.92000	105.34856				0.00	0	2,000,000.00
Total BAW19 SPOT										0.00	0	2,000,000.00
Total For BAW19										0.00	0	2,000,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAW21 On 24/03/2022 Spot Bond			6.75000	105.46507	6.75000	105.38899				0.00	0	
Total BAW21 SPOT										0.00	0	
Total For BAW21										0.00	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.00889	9.30000	100.90913				0.00	0	
Total BAW21/R208 SPOT										0.00	0	
Total For BAW21/R208										0.00	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	60,000,000	30,000,000
Total BAW22 SPOT										0.00	60,000,000	30,000,000
Total For BAW22										0.00	60,000,000	30,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW25 SPOT										0.00	0	
Total For BAW25										0.00	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW26U SPOT										0.00	0	
Total For BAW26U										0.00	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAW27U SPOT										0.00	0	
Total For BAW27U										0.00	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW28 SPOT										0.00	0	
Total For BAW28										0.00	0	
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW29 SPOT										0.00	0	
Total For BAW29										0.00	0	
BAW30 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW30 SPOT										0.00	0	
Total For BAW30										0.00	0	
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAW31 SPOT										0.00	0	
Total For BAW31										0.00	0	
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA57 SPOT										0.00	0	
Total For BAYA57										0.00	0	
BAYA58 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA58 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA58										0.00	0	
BAYA60 On 30/06/2020 Spot Bond			9.91500	9.91500	9.91500	9.91500				0.00	0	
Total BAYA60 SPOT										0.00	0	
Total For BAYA60										0.00	0	
BAYA61 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA61 SPOT										0.00	0	
Total For BAYA61										0.00	0	
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA62 SPOT										0.00	0	
Total For BAYA62										0.00	0	
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA63 SPOT										0.00	0	
Total For BAYA63										0.00	0	
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA64 SPOT										0.00	0	
Total For BAYA64										0.00	0	
BAYA65 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA65 SPOT										0.00	0	
Total For BAYA65										0.00	0	
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA66 SPOT										0.00	0	
Total For BAYA66										0.00	0	
BAYA67 On 31/03/2023 Spot Bond			9.52000	9.52000	9.52000	9.52000				0.00	0	
Total BAYA67 SPOT										0.00	0	
Total For BAYA67										0.00	0	
BAYA68 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA69 SPOT										0.00	0	
Total For BAYA69										0.00	0	
BAYA70 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA70 SPOT										0.00	0	
Total For BAYA70										0.00	0	
BAYA71 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA71 SPOT										0.00	0	
Total For BAYA71										0.00	0	
BAYA72 On 31/03/2026 Spot Bond			12.68000	12.68000	12.68000	12.68000				0.00	0	80,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BAYA72 SPOT										0.00	0	80,000,00
Total For BAYA72										0.00	0	80,000,00
BAYA72 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA73 SPOT										0.00	0	
Total For BAYA73										0.00	0	
BAYA73 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA74 SPOT										0.00	0	
Total For BAYA74										0.00	0	
BAYA74 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA75 SPOT										0.00	0	
Total For BAYA75										0.00	0	
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA76 SPOT										0.00	0	
Total For BAYA76										0.00	0	
BAYA76 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA77 SPOT										0.00	0	
Total For BAYA77										0.00	0	
BAYA77 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYA78 SPOT										0.00	0	
Total For BAYA78										0.00	0	
BAYB08 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB08 SPOT										0.00	0	
Total For BAYB08										0.00	0	
BAYB10 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB11 SPOT										0.00	0	
Total For BAYB11										0.00	0	
BAYB11 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB12 SPOT										0.00	0	
Total For BAYB12										0.00	0	
BAYB12 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB13 SPOT										0.00	0	
Total For BAYB13										0.00	0	
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB14 SPOT										0.00	0	
Total For BAYB14										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB15 SPOT										0.00	0	
Total For BAYB15										0.00	0	
BAYB16 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB16 SPOT										0.00	0	
Total For BAYB16										0.00	0	
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB17 SPOT										0.00	0	
Total For BAYB17										0.00	0	
BAYB18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB18 SPOT										0.00	0	
Total For BAYB18										0.00	0	
BAYB19 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BAYB19 SPOT										0.00	0	
Total For BAYB19										0.00	0	
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD1U SPOT										0.00	0	
Total For BAYD1U										0.00	0	
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD2U SPOT										0.00	0	
Total For BAYD2U										0.00	0	
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD3U SPOT										0.00	0	
Total For BAYD3U										0.00	0	
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD4U SPOT										0.00	0	
Total For BAYD4U										0.00	0	
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD5U SPOT										0.00	0	
Total For BAYD5U										0.00	0	
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BAYD6U SPOT										0.00	0	
Total For BAYD6U										0.00	0	
BC126 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BC126 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BC126										0.00	0	
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,00
Total BCJ15 SPOT										0.00	0	10,000,000,00
Total For BCJ15										0.00	0	10,000,000,00
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BCJ16 SPOT										0.00	0	
Total For BCJ16										0.00	0	
BD0302 On 18/04/2028 Spot Bond			9.62500	9.62500	9.62500	9.62500				0.00	0	
Total BD0302 SPOT										0.00	0	
Total For BD0302										0.00	0	
BD302U On 18/04/2028 Spot Bond			100.00000	8.55796	100.00000	8.48244				0.00	0	
Total BD302U SPOT										0.00	0	
Total For BD302U										0.00	0	
BDX211 On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX211 SPOT										0.00	0	
Total For BDX211										0.00	0	
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX31 SPOT										0.00	0	
Total For BDX31										0.00	0	
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BDX32 SPOT										0.00	0	
Total For BDX32										0.00	0	
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BG1A7U SPOT										0.00	0	
Total For BG1A7U										0.00	0	
BGL05 On 04/09/2020 Spot Bond			8.02000	102.90146	8.02000	102.81347				0.00	0	
Total BGL05 SPOT										0.00	0	
Total For BGL05										0.00	0	
BGL06 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL06 SPOT										0.00	0	
Total For BGL06										0.00	0	
BGL07 On 03/09/2022 Spot Bond			8.32000	109.22342	8.32000	109.12669				0.00	0	
Total BGL07 SPOT										0.00	0	
Total For BGL07										0.00	0	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BGL08 SPOT										0.00	0	
Total For BGL08										0.00	0	
BGL09 On 29/09/2020 Spot Bond			8.02000	102.37095	8.02000	102.28388				0.00	0	
Total BGL09 SPOT										0.00	0	
Total For BGL09										0.00	0	
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL10 SPOT										0.00	0	
Total For BGL10										0.00	0	
BGL11 On 05/05/2021 Spot Bond			8.22000	103.94098	8.22000	103.84901				0.00	0	
Total BGL11 SPOT										0.00	0	
Total For BGL11										0.00	0	
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL12 SPOT										0.00	0	
Total For BGL12										0.00	0	
BGL13 On 20/08/2021 Spot Bond			7.70000	107.25655	7.70000	107.16754				0.00	0	
Total BGL13 SPOT										0.00	0	
Total For BGL13										0.00	0	
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL14 SPOT										0.00	0	
Total For BGL14										0.00	0	
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	50,000,0€
Total BGL15 SPOT										0.00	0	50,000,0€
Total For BGL15										0.00	0	50,000,0€
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL16 SPOT										0.00	0	
Total For BGL16										0.00	0	
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL17 SPOT										0.00	0	
Total For BGL17										0.00	0	
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL18 SPOT										0.00	0	
Total For BGL18										0.00	0	
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BGL19 SPOT										0.00	0	
Total For BGL19										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BGT01 SPOT										0.00	0	
Total For BGT01										0.00	0	
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BID07 SPOT										0.00	0	
Total For BID07										0.00	0	
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID08 SPOT										0.00	0	
Total For BID08										0.00	0	
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BID09 SPOT										0.00	0	
Total For BID09										0.00	0	
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BID10 SPOT										0.00	0	
Total For BID10										0.00	0	
BID11 On 15/11/2023 Spot Bond			7.06000	112.32103	7.06000	112.23543				0.00	0	
Total BID11 SPOT										0.00	0	
Total For BID11										0.00	0	
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID12 SPOT										0.00	0	
Total For BID12										0.00	0	
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID13 SPOT										0.00	0	
Total For BID13										0.00	0	
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BID14 SPOT										0.00	0	
Total For BID14										0.00	0	
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BID15 SPOT										0.00	0	
Total For BID15										0.00	0	
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP01 SPOT										0.00	0	
Total For BNPP01										0.00	0	
BNPP0 On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP02 SPOT										0.00	0	

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 BNPP02										0.00	0	
BNPP0 On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP04 SPOT										0.00	0	
Total For BNPP04										0.00	0	
BNPP0 On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP05 SPOT										0.00	0	
Total For BNPP05										0.00	0	
BNPP0 On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total BNPP06 SPOT										0.00	0	
Total For BNPP06										0.00	0	
BPPF0 On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF04 SPOT										0.00	0	
Total For BPPF04										0.00	0	
BPPF0 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF08 SPOT										0.00	0	
Total For BPPF08										0.00	0	
BPPF1 On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF11 SPOT										0.00	0	
Total For BPPF11										0.00	0	
BPPF1 On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF13 SPOT										0.00	0	
Total For BPPF13										0.00	0	
BPPF1 On 23/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF16 SPOT										0.00	0	
Total For BPPF16										0.00	0	
BPPF1 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF18 SPOT										0.00	0	
Total For BPPF18										0.00	0	
BPPF1 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total BPPF19 SPOT										0.00	0	
Total For BPPF19										0.00	0	
BPPF2 On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	92,205,10
Total BPPF20 SPOT										0.00	0	92,205,10
Total For BPPF20										0.00	0	92,205,10
BPPF2 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total BPPF21 SPOT										0.00	0	
Total For BPPF21										0.00	0	
BS2A1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A1U SPOT										0.00	0	
Total For BS2A1U										0.00	0	
BS2A2L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2A2U SPOT										0.00	0	
Total For BS2A2U										0.00	0	
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2B1U SPOT										0.00	0	
Total For BS2B1U										0.00	0	
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BS2C1U SPOT										0.00	0	
Total For BS2C1U										0.00	0	
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZ21B SPOT										0.00	0	
Total For BWZ21B										0.00	0	
BWZJ2 On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total BWZJ21 SPOT										0.00	0	
Total For BWZJ21										0.00	0	
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BWZJ23 SPOT										0.00	0	
Total For BWZJ23										0.00	0	
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX161U SPOT										0.00	0	
Total For BX161U										0.00	0	
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX162U SPOT										0.00	0	
Total For BX162U										0.00	0	
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX163U SPOT										0.00	0	
Total For BX163U										0.00	0	
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total BX164U SPOT										0.00	0	
Total For BX164U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYA68U SPOT									0.00	0	
Total For BYA68U									0.00	0	
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total BYB10U SPOT									0.00	0	
Total For BYB10U									0.00	0	
CBL22 On 06/05/2020 Spot Bond			6.63500	99.96365	6.63500	104.13642			0.00	0	
Total CBL22 SPOT									0.00	0	
Total For CBL22									0.00	0	
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total CBL24 SPOT									0.00	0	
Total For CBL24									0.00	0	
CBL26 On 06/05/2021 Spot Bond			6.72000	104.14043	6.72000	109.61377			0.00	0	
Total CBL26 SPOT									0.00	0	
Total For CBL26									0.00	0	
CBL27 On 12/05/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total CBL27 SPOT									0.00	0	
Total For CBL27									0.00	0	
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total CBL28 SPOT									0.00	0	
Total For CBL28									0.00	0	
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total CBL29 SPOT									0.00	0	
Total For CBL29									0.00	0	
CCT01 On 23/06/2023 Spot Bond			9.02000	114.05430	9.02000	113.94438			0.00	0	41,752,90
Total CCT01 SPOT									0.00	0	41,752,90
Total For CCT01									0.00	0	41,752,90
CCT02 On 12/06/2024 Spot Bond			10.60000	107.85457	10.60000	107.73289		6,996,000,000,000.00		660,000,000	630,000,00
Total CCT02 SPOT								6,996,000,000,000.00		660,000,000	630,000,00
Total For CCT02								6,996,000,000,000.00		660,000,000	630,000,00
CCT03 On 15/03/2025 Spot Bond			10.39000	104.37148	10.39000	104.25663		831,200,000,000.00		80,000,000	118,179,30
Total CCT03 SPOT								831,200,000,000.00		80,000,000	118,179,30
Total For CCT03								831,200,000,000.00		80,000,000	118,179,30
CCT04 On 17/07/2027 Spot Bond			11.40000	97.04863	11.40000	96.93046		0.00		0	
Total CCT04 SPOT								0.00		0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CCT04										0.00	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.21440	10.00000	105.10450				0.00	0	
Total CGR14/JIBAR SPOT										0.00	0	
Total For CGR14/JIBAR										0.00	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR21 SPOT										0.00	0	
Total For CGR21										0.00	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR24 SPOT										0.00	0	
Total For CGR24										0.00	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR29 SPOT										0.00	0	
Total For CGR29										0.00	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR32 SPOT										0.00	0	
Total For CGR32										0.00	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR33 SPOT										0.00	0	
Total For CGR33										0.00	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR38 SPOT										0.00	0	
Total For CGR38										0.00	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR39U SPOT										0.00	0	
Total For CGR39U										0.00	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CGR40U SPOT										0.00	0	
Total For CGR40U										0.00	0	
CGR41 On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR41 SPOT										0.00	0	
Total For CGR41										0.00	0	
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR42 SPOT										0.00	0	
Total For CGR42										0.00	0	
CGR43 On 08/02/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CGR43 SPOT										0.00	0	
Total For CGR43										0.00	0	
CGR44 On 05/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR44 SPOT										0.00	0	
Total For CGR44										0.00	0	
CGR45 On 30/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR45 SPOT										0.00	0	
Total For CGR45										0.00	0	
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR46 SPOT										0.00	0	
Total For CGR46										0.00	0	
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CGR47 SPOT										0.00	0	
Total For CGR47										0.00	0	
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL567U SPOT										0.00	0	
Total For CL567U										0.00	0	
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL568U SPOT										0.00	0	
Total For CL568U										0.00	0	
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL569U SPOT										0.00	0	
Total For CL569U										0.00	0	
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL570U SPOT										0.00	0	
Total For CL570U										0.00	0	
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL571U SPOT										0.00	0	
Total For CL571U										0.00	0	
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL572U SPOT										0.00	0	
Total For CL572U										0.00	0	
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL573U SPOT										0.00	0	
Total For CL573U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL574U SPOT										0.00	0	
Total For CL574U										0.00	0	
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL575U SPOT										0.00	0	
Total For CL575U										0.00	0	
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CL576U SPOT										0.00	0	
Total For CL576U										0.00	0	
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA4U SPOT										0.00	0	
Total For CLA4U										0.00	0	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA5U SPOT										0.00	0	
Total For CLA5U										0.00	0	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLA6U SPOT										0.00	0	
Total For CLA6U										0.00	0	
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLB1U SPOT										0.00	0	
Total For CLB1U										0.00	0	
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLC2U SPOT										0.00	0	
Total For CLC2U										0.00	0	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	
Total CLN184 SPOT										0.00	0	
Total For CLN184										0.00	0	
CLN19 On 29/08/2021 Spot Bond			3.14000	155.77864	3.14000	155.56683				0.00	0	
Total CLN193 SPOT										0.00	0	
Total For CLN193										0.00	0	
CLN19 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total CLN198 SPOT										0.00	0	
Total For CLN198										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total CLN230/JIBAR SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN230/JIBAR										0.00	0	
CLN23 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total CLN231/JIBAR SPOT										0.00	0	
Total For CLN231/JIBAR										0.00	0	
CLN29 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total CLN292/JIBAR SPOT										0.00	0	
Total For CLN292/JIBAR										0.00	0	
CLN31 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN313 SPOT										0.00	0	
Total For CLN313										0.00	0	
CLN31 On 20/03/2023 Spot Bond			9.43000	102.77789	9.43000	102.67500				0.00	0	
Total CLN315 SPOT										0.00	0	
Total For CLN315										0.00	0	
CLN31 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN317 SPOT										0.00	0	
Total For CLN317										0.00	0	
CLN34 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN345 SPOT										0.00	0	
Total For CLN345										0.00	0	
CLN36 On 20/03/2024 Spot Bond			8.09000	109.32096	8.09000	109.22677				0.00	0	
Total CLN362 SPOT										0.00	0	
Total For CLN362										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN364 SPOT										0.00	0	
Total For CLN364										0.00	0	
CLN36 On 20/03/2024 Spot Bond			10.23000	110.18181	10.23000	110.06239				0.00	0	
Total CLN365 SPOT										0.00	0	
Total For CLN365										0.00	0	
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN366 SPOT										0.00	0	
Total For CLN366										0.00	0	
CLN37 On 26/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN370 SPOT										0.00	0	
Total For CLN370										0.00	0	
CLN37 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN371 SPOT										0.00	0	
Total For CLN371										0.00	0	
CLN371 On 20/03/2021 Spot Bond			6.91500	103.67630	6.91500	103.59973				0.00	0	
Total CLN376 SPOT										0.00	0	
Total For CLN376										0.00	0	
CLN376 On 20/03/2024 Spot Bond			10.98000	99.93528	10.98000	99.81924				0.00	0	
Total CLN379 SPOT										0.00	0	
Total For CLN379										0.00	0	
CLN379 On 20/09/2024 Spot Bond			11.00000	101.31803	11.00000	101.20018				0.00	0	
Total CLN380 SPOT										0.00	0	
Total For CLN380										0.00	0	
CLN380 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN382 SPOT										0.00	0	
Total For CLN382										0.00	0	
CLN382 On 20/09/2024 Spot Bond			10.02000	108.44678	10.02000	108.33159				0.00	0	
Total CLN384 SPOT										0.00	0	
Total For CLN384										0.00	0	
CLN384 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN385 SPOT										0.00	0	
Total For CLN385										0.00	0	
CLN385 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN386 SPOT										0.00	0	
Total For CLN386										0.00	0	
CLN386 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN387 SPOT										0.00	0	
Total For CLN387										0.00	0	
CLN387 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN394 SPOT										0.00	0	
Total For CLN394										0.00	0	
CLN394 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN397 SPOT										0.00	0	
Total For CLN397										0.00	0	
CLN397 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN398 SPOT										0.00	0	
Total For CLN398										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN39(On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN399 SPOT										0.00	0	
Total For CLN399										0.00	0	
CLN40(On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN400 SPOT										0.00	0	
Total For CLN400										0.00	0	
CLN40(On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN406 SPOT										0.00	0	
Total For CLN406										0.00	0	
CLN40(On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN407 SPOT										0.00	0	
Total For CLN407										0.00	0	
CLN40(On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN409 SPOT										0.00	0	
Total For CLN409										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN410 SPOT										0.00	0	
Total For CLN410										0.00	0	
CLN411 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN411 SPOT										0.00	0	
Total For CLN411										0.00	0	
CLN41(On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN412 SPOT										0.00	0	
Total For CLN412										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN413 SPOT										0.00	0	
Total For CLN413										0.00	0	
CLN41(On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN415 SPOT										0.00	0	
Total For CLN415										0.00	0	
CLN41(On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN416 SPOT										0.00	0	
Total For CLN416										0.00	0	
CLN41(On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN418 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN418										0.00	0	
CLN418 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN419 SPOT										0.00	0	
Total For CLN419										0.00	0	
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN420 SPOT										0.00	0	
Total For CLN420										0.00	0	
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN421 SPOT										0.00	0	
Total For CLN421										0.00	0	
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN422 SPOT										0.00	0	
Total For CLN422										0.00	0	
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN423 SPOT										0.00	0	
Total For CLN423										0.00	0	
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN424 SPOT										0.00	0	
Total For CLN424										0.00	0	
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN425 SPOT										0.00	0	
Total For CLN425										0.00	0	
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN426 SPOT										0.00	0	
Total For CLN426										0.00	0	
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN429 SPOT										0.00	0	
Total For CLN429										0.00	0	
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN430 SPOT										0.00	0	
Total For CLN430										0.00	0	
CLN431 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN431 SPOT										0.00	0	
Total For CLN431										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN432 SPOT										0.00	0	
Total For CLN432										0.00	0	
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN433 SPOT										0.00	0	
Total For CLN433										0.00	0	
CLN433 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN434 SPOT										0.00	0	
Total For CLN434										0.00	0	
CLN434 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN436 SPOT										0.00	0	
Total For CLN436										0.00	0	
CLN436 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN437 SPOT										0.00	0	
Total For CLN437										0.00	0	
CLN437 On 03/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN439 SPOT										0.00	0	
Total For CLN439										0.00	0	
CLN439 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN440 SPOT										0.00	0	
Total For CLN440										0.00	0	
CLN440 On 24/05/2021 Spot Bond			6.81500	109.57684	6.81500	109.49617				0.00	0	
Total CLN445 SPOT										0.00	0	
Total For CLN445										0.00	0	
CLN445 On 31/01/2022 Spot Bond			3.45000	162.26868	3.45000	162.04229				0.00	0	
Total CLN452 SPOT										0.00	0	
Total For CLN452										0.00	0	
CLN452 On 31/01/2025 Spot Bond			7.40000	116.58227	7.40000	116.37044				0.00	0	
Total CLN453 SPOT										0.00	0	
Total For CLN453										0.00	0	
CLN453 On 31/01/2025 Spot Bond			7.64000	115.37862	7.64000	115.16603				0.00	0	
Total CLN454 SPOT										0.00	0	
Total For CLN454										0.00	0	
CLN454 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN456 SPOT										0.00	0	
Total For CLN456										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN457 On 17/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN457 SPOT										0.00	0	
Total For CLN457										0.00	0	
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN458 SPOT										0.00	0	
Total For CLN458										0.00	0	
CLN460 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN460 SPOT										0.00	0	
Total For CLN460										0.00	0	
CLN461 On 15/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN461 SPOT										0.00	0	
Total For CLN461										0.00	0	
CLN462 On 16/02/2022 Spot Bond			8.08500	107.18092	8.08500	107.08761			27,489,000,000,000.00	3,400,000,000	3,400,000,000	
Total CLN462 SPOT									27,489,000,000,000.00	3,400,000,000	3,400,000,000	
Total For CLN462									27,489,000,000,000.00	3,400,000,000	3,400,000,000	
CLN464 On 13/03/2022 Spot Bond			7.52000	105.70753	7.52000	105.62275			0.00	0		
Total CLN464 SPOT									0.00	0	0	
Total For CLN464									0.00	0	0	
CLN465 On 14/03/2022 Spot Bond					0.00000	0.00000			0.00	0		
Total CLN465 SPOT									0.00	0	0	
Total For CLN465									0.00	0	0	
CLN466 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0		
Total CLN466 SPOT									0.00	0	0	
Total For CLN466									0.00	0	0	
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0		
Total CLN468 SPOT									0.00	0	0	
Total For CLN468									0.00	0	0	
CLN469 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0		
Total CLN469 SPOT									0.00	0	0	
Total For CLN469									0.00	0	0	
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000			0.00	0		
Total CLN472 SPOT									0.00	0	0	
Total For CLN472									0.00	0	0	
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	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		
Total CLN476 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN476										0.00	0	
CLN476 On 29/11/2021 Spot Bond			100.00000	38.70358	100.00000	38.36022				0.00	0	
Total CLN477 SPOT										0.00	0	
Total For CLN477										0.00	0	
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CLN480 SPOT										0.00	0	
Total For CLN480										0.00	0	
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN482 SPOT										0.00	0	
Total For CLN482										0.00	0	
CLN483 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN483 SPOT										0.00	0	
Total For CLN483										0.00	0	
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN484 SPOT										0.00	0	
Total For CLN484										0.00	0	
CLN485 On 02/12/2021 Spot Bond			7.01500	107.94332	7.01500	107.86201				0.00	0	
Total CLN485 SPOT										0.00	0	
Total For CLN485										0.00	0	
CLN486 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN486 SPOT										0.00	0	
Total For CLN486										0.00	0	
CLN487 On 23/06/2021 Spot Bond			10.52000	107.25730	10.52000	107.13719				0.00	0	
Total CLN487 SPOT										0.00	0	
Total For CLN487										0.00	0	
CLN488 On 28/07/2022 Spot Bond			7.32000	106.12644	7.32000	106.04264				0.00	0	
Total CLN488 SPOT										0.00	0	
Total For CLN488										0.00	0	
CLN490 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN490 SPOT										0.00	0	
Total For CLN490										0.00	0	
CLN493 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN493 SPOT										0.00	0	
Total For CLN493										0.00	0	
CLN493 On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN495 SPOT										0.00	0	
Total For CLN495										0.00	0	
CLN495 On 04/09/2024 Spot Bond			7.72000	110.16712	7.72000	110.07646				0.00	0	
Total CLN496 SPOT										0.00	0	
Total For CLN496										0.00	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN497 SPOT										0.00	0	
Total For CLN497										0.00	0	
CLN497 On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN498 SPOT										0.00	0	
Total For CLN498										0.00	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN499 SPOT										0.00	0	
Total For CLN499										0.00	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN500 SPOT										0.00	0	
Total For CLN500										0.00	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN501 SPOT										0.00	0	
Total For CLN501										0.00	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN502 SPOT										0.00	0	
Total For CLN502										0.00	0	
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN504 SPOT										0.00	0	
Total For CLN504										0.00	0	
CLN504 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN505 SPOT										0.00	0	
Total For CLN505										0.00	0	
CLN505 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN507 SPOT										0.00	0	
Total For CLN507										0.00	0	
CLN507 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN510 SPOT										0.00	0	
Total For CLN510										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN511 SPOT										0.00	0	
Total For CLN511										0.00	0	
CLN516 On 15/09/2022 Spot Bond			9.96000	101.32940	9.96000	101.22240				0.00	0	
Total CLN516 SPOT										0.00	0	
Total For CLN516										0.00	0	
CLN517 On 30/10/2022 Spot Bond			10.01000	100.10681	10.01000	100.00000				0.00	0	
Total CLN517 SPOT										0.00	0	
Total For CLN517										0.00	0	
CLN518 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN518 SPOT										0.00	0	
Total For CLN518										0.00	0	
CLN519 On 30/06/2022 Spot Bond			9.60000	103.28071	9.60000	103.17493				0.00	0	
Total CLN519 SPOT										0.00	0	
Total For CLN519										0.00	0	
CLN520 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN520 SPOT										0.00	0	
Total For CLN520										0.00	0	
CLN521 On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN521 SPOT										0.00	0	
Total For CLN521										0.00	0	
CLN522 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN522 SPOT										0.00	0	
Total For CLN522										0.00	0	
CLN523 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN523 SPOT										0.00	0	
Total For CLN523										0.00	0	
CLN524 On 09/09/2022 Spot Bond			9.20000	101.37817	9.20000	101.27909				0.00	0	
Total CLN524 SPOT										0.00	0	
Total For CLN524										0.00	0	
CLN525 On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN525 SPOT										0.00	0	
Total For CLN525										0.00	0	
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN526 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For CLN526										0.00	0	
CLN527 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN527 SPOT										0.00	0	
Total For CLN527										0.00	0	
CLN528 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN528 SPOT										0.00	0	
Total For CLN528										0.00	0	
CLN529 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN529 SPOT										0.00	0	
Total For CLN529										0.00	0	
CLN530 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN530 SPOT										0.00	0	
Total For CLN530										0.00	0	
CLN531 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN531 SPOT										0.00	0	
Total For CLN531										0.00	0	
CLN533 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN533 SPOT										0.00	0	
Total For CLN533										0.00	0	
CLN534 On 18/07/2025 Spot Bond			10.85000	10.85000	10.85000	10.85000				0.00	0	
Total CLN534 SPOT										0.00	0	
Total For CLN534										0.00	0	
CLN535 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN535 SPOT										0.00	0	
Total For CLN535										0.00	0	
CLN536 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN536 SPOT										0.00	0	
Total For CLN536										0.00	0	
CLN537 On 25/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN537 SPOT										0.00	0	
Total For CLN537										0.00	0	
CLN538 On 16/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN538 SPOT										0.00	0	
Total For CLN538										0.00	0	
CLN540 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total CLN540 SPOT										0.00	0	
Total For CLN540										0.00	0	
CLN540 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN541 SPOT										0.00	0	
Total For CLN541										0.00	0	
CLN541 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	14,200,000.00
Total CLN542 SPOT										0.00	0	14,200,000.00
Total For CLN542										0.00	0	14,200,000.00
CLN542 On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	1,100,000,000	1,100,000.00
Total CLN543 SPOT										0.00	1,100,000,000	1,100,000.00
Total For CLN543										0.00	1,100,000,000	1,100,000.00
CLN543 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN545 SPOT										0.00	0	
Total For CLN545										0.00	0	
CLN545 On 21/08/2026 Spot Bond			10.32000	100.61453	10.32000	100.50333				0.00	0	
Total CLN546 SPOT										0.00	0	
Total For CLN546										0.00	0	
CLN546 On 29/03/2025 Spot Bond			10.37000	99.83461	10.37000	99.72496				0.00	0	
Total CLN547 SPOT										0.00	0	
Total For CLN547										0.00	0	
CLN547 On 12/11/2025 Spot Bond			10.46000	98.54788	10.46000	103.50048				0.00	0	
Total CLN548 SPOT										0.00	0	
Total For CLN548										0.00	0	
CLN548 On 07/12/2025 Spot Bond			5.43000	5.43000	5.43000	5.43000				0.00	0	
Total CLN549 SPOT										0.00	0	
Total For CLN549										0.00	0	
CLN549 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN55 SPOT										0.00	0	
Total For CLN55										0.00	0	
CLN55 On 07/12/2025 Spot Bond			5.43000	5.43000	5.43000	5.43000				0.00	0	
Total CLN550 SPOT										0.00	0	
Total For CLN550										0.00	0	
CLN550 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN553 SPOT										0.00	0	
Total For CLN553										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN554 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN554 SPOT										0.00	0	
Total For CLN554										0.00	0	
CLN555 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN555 SPOT										0.00	0	
Total For CLN555										0.00	0	
CLN556 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN556 SPOT										0.00	0	
Total For CLN556										0.00	0	
CLN557 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN557 SPOT										0.00	0	
Total For CLN557										0.00	0	
CLN558 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN558 SPOT										0.00	0	
Total For CLN558										0.00	0	
CLN559 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,00
Total CLN559 SPOT										0.00	0	4,000,000,00
Total For CLN559										0.00	0	4,000,000,00
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	
Total CLN560 SPOT										0.00	0	
Total For CLN560										0.00	0	
CLN561 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN561 SPOT										0.00	0	
Total For CLN561										0.00	0	
CLN562 On 12/11/2025 Spot Bond			10.16000	99.80216	10.16000	103.10785				0.00	0	
Total CLN562 SPOT										0.00	0	
Total For CLN562										0.00	0	
CLN563 On 12/11/2025 Spot Bond			10.32000	97.54096	10.32000	100.79093				0.00	0	
Total CLN563 SPOT										0.00	0	
Total For CLN563										0.00	0	
CLN564 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN564 SPOT										0.00	0	
Total For CLN564										0.00	0	
CLN565 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN565 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN565										0.00	0	
CLN565 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN566 SPOT										0.00	0	
Total For CLN566										0.00	0	
CLN566 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN567 SPOT										0.00	0	
Total For CLN567										0.00	0	
CLN567 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN568 SPOT										0.00	0	
Total For CLN568										0.00	0	
CLN568 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN569 SPOT										0.00	0	
Total For CLN569										0.00	0	
CLN569 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN570 SPOT										0.00	0	
Total For CLN570										0.00	0	
CLN570 On 12/11/2025 Spot Bond			10.55000	95.88525	10.55000	99.07467				0.00	0	
Total CLN571 SPOT										0.00	0	
Total For CLN571										0.00	0	
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN572 SPOT										0.00	0	
Total For CLN572										0.00	0	
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN573 SPOT										0.00	0	
Total For CLN573										0.00	0	
CLN573 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN574 SPOT										0.00	0	
Total For CLN574										0.00	0	
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN575 SPOT										0.00	0	
Total For CLN575										0.00	0	
CLN575 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN576 SPOT										0.00	0	
Total For CLN576										0.00	0	
CLN576 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN577 SPOT										0.00	0	
Total For CLN577										0.00	0	
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN578 SPOT										0.00	0	
Total For CLN578										0.00	0	
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN579 SPOT										0.00	0	
Total For CLN579										0.00	0	
CLN579 On 10/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN580 SPOT										0.00	0	
Total For CLN580										0.00	0	
CLN580 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN581 SPOT										0.00	0	
Total For CLN581										0.00	0	
CLN581 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	27,500,000.00
Total CLN582 SPOT										0.00	0	27,500,000.00
Total For CLN582										0.00	0	27,500,000.00
CLN582 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN583 SPOT										0.00	0	
Total For CLN583										0.00	0	
CLN583 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN584 SPOT										0.00	0	
Total For CLN584										0.00	0	
CLN584 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN585 SPOT										0.00	0	
Total For CLN585										0.00	0	
CLN585 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN586 SPOT										0.00	0	
Total For CLN586										0.00	0	
CLN586 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN587 SPOT										0.00	0	
Total For CLN587										0.00	0	
CLN587 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN588 SPOT										0.00	0	
Total For CLN588										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN58(On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN589 SPOT										0.00	0	
Total For CLN589										0.00	0	
CLN59(On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN590 SPOT										0.00	0	
Total For CLN590										0.00	0	
CLN59(On 05/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN591 SPOT										0.00	0	
Total For CLN591										0.00	0	
CLN59(On 05/12/2026 Spot Bond			5.62000	120.16091	5.62000	119.96530				0.00	0	
Total CLN592 SPOT										0.00	0	
Total For CLN592										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN593 SPOT										0.00	0	
Total For CLN593										0.00	0	
CLN59(On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	1,470,000,000
Total CLN594 SPOT										0.00	1,000,000,000	1,470,000,000
Total For CLN594										0.00	1,000,000,000	1,470,000,000
CLN59(On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN595 SPOT										0.00	0	
Total For CLN595										0.00	0	
CLN59(On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN596 SPOT										0.00	0	
Total For CLN596										0.00	0	
CLN59(On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	
Total CLN597 SPOT										0.00	0	
Total For CLN597										0.00	0	
CLN59(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN598 SPOT										0.00	0	
Total For CLN598										0.00	0	
CLN59(On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN599 SPOT										0.00	0	
Total For CLN599										0.00	0	
CLN60(On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN600 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Interest
Total For CLN600										0.00	0	
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN601 SPOT										0.00	0	
Total For CLN601										0.00	0	
CLN60 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN602 SPOT										0.00	0	
Total For CLN602										0.00	0	
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	
Total CLN603 SPOT										0.00	0	
Total For CLN603										0.00	0	
CLN60 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN604 SPOT										0.00	0	
Total For CLN604										0.00	0	
CLN60 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN605 SPOT										0.00	0	
Total For CLN605										0.00	0	
CLN60 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN606 SPOT										0.00	0	
Total For CLN606										0.00	0	
CLN60 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN607 SPOT										0.00	0	
Total For CLN607										0.00	0	
CLN60 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN608 SPOT										0.00	0	
Total For CLN608										0.00	0	
CLN60 On 30/04/2023 Spot Bond			9.32000	100.09961	9.32000	100.00000				0.00	0	
Total CLN609 SPOT										0.00	0	
Total For CLN609										0.00	0	
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN61 SPOT										0.00	0	
Total For CLN61										0.00	0	
CLN61 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN610 SPOT										0.00	0	
Total For CLN610										0.00	0	
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN611 SPOT										0.00	0	
Total For CLN611										0.00	0	
CLN611 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN612 SPOT										0.00	0	
Total For CLN612										0.00	0	
CLN612 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN613 SPOT										0.00	0	
Total For CLN613										0.00	0	
CLN613 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN614 SPOT										0.00	0	
Total For CLN614										0.00	0	
CLN614 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN615 SPOT										0.00	0	
Total For CLN615										0.00	0	
CLN615 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN616 SPOT										0.00	0	
Total For CLN616										0.00	0	
CLN616 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN617 SPOT										0.00	0	
Total For CLN617										0.00	0	
CLN617 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN618 SPOT										0.00	0	
Total For CLN618										0.00	0	
CLN618 On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN619 SPOT										0.00	0	
Total For CLN619										0.00	0	
CLN619 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN620 SPOT										0.00	0	
Total For CLN620										0.00	0	
CLN620 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN621 SPOT										0.00	0	
Total For CLN621										0.00	0	
CLN621 On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN622 SPOT										0.00	0	
Total For CLN622										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN62 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN623 SPOT										0.00	0	
Total For CLN623										0.00	0	
CLN62 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN624 SPOT										0.00	0	
Total For CLN624										0.00	0	
CLN62 On 25/01/2023 Spot Bond			7.36000	106.43631	7.36000	106.35181				0.00	0	
Total CLN625 SPOT										0.00	0	
Total For CLN625										0.00	0	
CLN62 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN626 SPOT										0.00	0	
Total For CLN626										0.00	0	
CLN62 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN627 SPOT										0.00	0	
Total For CLN627										0.00	0	
CLN62 On 31/07/2034 Spot Bond			13.36000	76.46468	13.36000	76.35609				0.00	0	
Total CLN628 SPOT										0.00	0	
Total For CLN628										0.00	0	
CLN62 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN629 SPOT										0.00	0	
Total For CLN629										0.00	0	
CLN63 On 19/08/2025 Spot Bond			11.02000	95.95034	11.02000	95.83731				0.00	0	
Total CLN630 SPOT										0.00	0	
Total For CLN630										0.00	0	
CLN63 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN631 SPOT										0.00	0	
Total For CLN631										0.00	0	
CLN63 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN632 SPOT										0.00	0	
Total For CLN632										0.00	0	
CLN63 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN633 SPOT										0.00	0	
Total For CLN633										0.00	0	
CLN63 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN634 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN634										0.00	0	
CLN634 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN635 SPOT										0.00	0	
Total For CLN635										0.00	0	
CLN635 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN636 SPOT										0.00	0	
Total For CLN636										0.00	0	
CLN636 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN637 SPOT										0.00	0	
Total For CLN637										0.00	0	
CLN637 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN638 SPOT										0.00	0	
Total For CLN638										0.00	0	
CLN638 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN639 SPOT										0.00	0	
Total For CLN639										0.00	0	
CLN639 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN640 SPOT										0.00	0	
Total For CLN640										0.00	0	
CLN640 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN643 SPOT										0.00	0	
Total For CLN643										0.00	0	
CLN643 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN644 SPOT										0.00	0	
Total For CLN644										0.00	0	
CLN644 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN645 SPOT										0.00	0	
Total For CLN645										0.00	0	
CLN645 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN646 SPOT										0.00	0	
Total For CLN646										0.00	0	
CLN646 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN647 SPOT										0.00	0	
Total For CLN647										0.00	0	
CLN647 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CLN648 SPOT										0.00	0	
Total For CLN648										0.00	0	
CLN648 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN649 SPOT										0.00	0	
Total For CLN649										0.00	0	
CLN649 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN650 SPOT										0.00	0	
Total For CLN650										0.00	0	
CLN650 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN651 SPOT										0.00	0	
Total For CLN651										0.00	0	
CLN651 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN652 SPOT										0.00	0	
Total For CLN652										0.00	0	
CLN652 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN653 SPOT										0.00	0	
Total For CLN653										0.00	0	
CLN653 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN654 SPOT										0.00	0	
Total For CLN654										0.00	0	
CLN654 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN655 SPOT										0.00	0	
Total For CLN655										0.00	0	
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN656 SPOT										0.00	0	
Total For CLN656										0.00	0	
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN657 SPOT										0.00	0	
Total For CLN657										0.00	0	
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	290,000,00
Total CLN658 SPOT										0.00	0	290,000,00
Total For CLN658										0.00	0	290,000,00
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN659 SPOT										0.00	0	
Total For CLN659										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
CLN66(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN660 SPOT										0.00	0	
Total For CLN660										0.00	0	
CLN66(On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN661 SPOT										0.00	0	
Total For CLN661										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN662 SPOT										0.00	0	
Total For CLN662										0.00	0	
CLN66(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN663 SPOT										0.00	0	
Total For CLN663										0.00	0	
CLN66(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN664 SPOT										0.00	0	
Total For CLN664										0.00	0	
CLN66(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN665 SPOT										0.00	0	
Total For CLN665										0.00	0	
CLN66(On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN666 SPOT										0.00	0	
Total For CLN666										0.00	0	
CLN66(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total CLN667 SPOT										0.00	0	
Total For CLN667										0.00	0	
CLN81 On 18/04/2028 Spot Bond			9.62500	92.11241	9.62500	92.01782				0.00	0	
Total CLN81 SPOT										0.00	0	
Total For CLN81										0.00	0	
CLNF1(On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CLNF15 SPOT										0.00	0	
Total For CLNF15										0.00	0	
CLNF1(On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CLNF16 SPOT										0.00	0	
Total For CLNF16										0.00	0	
COJ05 On 05/06/2023 Spot Bond			9.12000	113.15736	9.12000	113.04713				0.00	0	80,000,00
Total COJ05 SPOT										0.00	0	80,000,00

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 COJ05										0.00	0	80,000,00
COJ07 On 23/03/2021 Spot Bond			7.00500	104.40273	7.00500	104.32462				0.00	0	50,000,00
Total COJ07 SPOT										0.00	0	50,000,00
Total For COJ07										0.00	0	50,000,00
COJ08 On 22/06/2026 Spot Bond			10.67000	107.63313	10.67000	107.51091				0.00	0	15,966,20
Total COJ08 SPOT										0.00	0	15,966,20
Total For COJ08										0.00	0	15,966,20
COJG0 On 09/06/2024 Spot Bond			7.50000	113.38164	7.50000	113.29045				0.00	0	
Total COJG01 SPOT										0.00	0	
Total For COJG01										0.00	0	
COT01 On 03/04/2023 Spot Bond			8.15500	103.19309	8.15500	103.10298				0.00	0	
Total COT01 SPOT										0.00	0	
Total For COT01										0.00	0	
COT02 On 03/04/2028 Spot Bond			11.88000	92.37450	11.88000	92.25807				0.00	0	100,000,00
Total COT02 SPOT										0.00	0	100,000,00
Total For COT02										0.00	0	100,000,00
COT03 On 05/06/2028 Spot Bond			11.97000	91.10330	11.97000	90.98762				0.00	0	
Total COT03 SPOT										0.00	0	
Total For COT03										0.00	0	
CPV01 On 30/06/2029 Spot Bond			10.42000	10.42000	10.42000	10.42000				0.00	0	
Total CPV01 SPOT										0.00	0	
Total For CPV01										0.00	0	
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total CS002 SPOT										0.00	0	
Total For CS002										0.00	0	
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total CS003 SPOT										0.00	0	
Total For CS003										0.00	0	
CSA04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA04U SPOT										0.00	0	
Total For CSA04U										0.00	0	
CSA05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSA05U SPOT										0.00	0	
Total For CSA05U										0.00	0	
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total CSD04U SPOT										0.00	0	
Total For CSD04U										0.00	0	
CSD051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total CSD05U SPOT										0.00	0	
Total For CSD05U										0.00	0	
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG85 SPOT										0.00	0	
Total For DENG85										0.00	0	
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG87 SPOT										0.00	0	
Total For DENG87										0.00	0	
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG88 SPOT										0.00	0	
Total For DENG88										0.00	0	
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG91 SPOT										0.00	0	
Total For DENG91										0.00	0	
DENG9 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG92 SPOT										0.00	0	
Total For DENG92										0.00	0	
DENG9 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG93 SPOT										0.00	0	
Total For DENG93										0.00	0	
DENG9 On 27/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG94 SPOT										0.00	0	
Total For DENG94										0.00	0	
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG97 SPOT										0.00	0	
Total For DENG97										0.00	0	
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG98 SPOT										0.00	0	
Total For DENG98										0.00	0	
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DENG99 SPOT										0.00	0	
Total For DENG99										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG95U SPOT										0.00	0	
Total For DNG95U										0.00	0	
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DNG96U SPOT										0.00	0	
Total For DNG96U										0.00	0	
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DOL012 SPOT										0.00	0	
Total For DOL012										0.00	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY01 SPOT										0.00	0	
Total For DSY01										0.00	0	
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY02 SPOT										0.00	0	
Total For DSY02										0.00	0	
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY02U SPOT										0.00	0	
Total For DSY02U										0.00	0	
DSY03 On 21/11/2024 Spot Bond			10.77000	10.77000	10.77000	10.77000				0.00	0	
Total DSY03 SPOT										0.00	0	
Total For DSY03										0.00	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY03U SPOT										0.00	0	
Total For DSY03U										0.00	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DSY04 SPOT										0.00	0	
Total For DSY04										0.00	0	
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY05U SPOT										0.00	0	
Total For DSY05U										0.00	0	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DSY06U SPOT										0.00	0	
Total For DSY06U										0.00	0	
DV2021 On 18/06/2021 Spot Bond			7.25000	105.27682	7.25000	105.19491			2,900,000,000,000.00		400,000,000	200,000,000
Total DV2021 SPOT									2,900,000,000,000.00		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	Op Inter
Total For DV2021									2,900,000,000,000.00	400,000,000	200,000,000
DV23 On 27/02/2023 Spot Bond			7.27000	108.66023	7.27000	108.57500			73,717,800,000,000.00	10,140,000,000	11,905,178,000
Total DV23 SPOT									'3,717,800,000,000.00	10,140,000,000	11,905,178,000
Total For DV23									'3,717,800,000,000.00	10,140,000,000	11,905,178,000
DV23/R On 27/02/2023 Spot Bond			100.00000	20.78298	100.00000	20.59860			0.00	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.78298	100.00000	20.59860			0.00	0	
Total DV23/R2023 SPOT									0.00	0	
Total For DV23/R2023									0.00	0	
DV24 On 18/02/2024 Spot Bond			7.19000	110.17142	7.19000	110.08593			0.00	0	
Total DV24 SPOT									0.00	0	
Total For DV24									0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.99535	9.69000	101.88934			0.00	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.99535	9.69000	101.88934			0.00	0	
Total DV24/R2023 SPOT									0.00	0	
Total For DV24/R2023									0.00	0	
DV29 On 18/02/2029 Spot Bond			13.15000	86.44637	13.15000	86.32547			0.00	0	
Total DV29 SPOT									0.00	0	
Total For DV29									0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.07858	10.10000	101.96811			0.00	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.07858	10.10000	101.96811			0.00	0	
Total DV29/R213 SPOT									0.00	0	
Total For DV29/R213									0.00	0	
DVC03 On 17/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total DVC031 SPOT									0.00	0	
Total For DVC031									0.00	0	
DVF20 On 31/08/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF20C SPOT									0.00	0	
Total For DVF20C									0.00	0	
DVF20 On 23/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF20D SPOT									0.00	0	
Total For DVF20D									0.00	0	
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total DVF21 SPOT									0.00	0	
Total For DVF21									0.00	0	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For DVF22										0.00	0	8,000,000,00
DVF22 On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22B SPOT										0.00	0	
Total For DVF22B										0.00	0	
DVF22 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF22C SPOT										0.00	0	
Total For DVF22C										0.00	0	
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF24 SPOT										0.00	0	
Total For DVF24										0.00	0	
DVF25 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF25 SPOT										0.00	0	
Total For DVF25										0.00	0	
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF26 SPOT										0.00	0	
Total For DVF26										0.00	0	
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total DVF27 SPOT										0.00	0	
Total For DVF27										0.00	0	
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total DVF30U SPOT										0.00	0	
Total For DVF30U										0.00	0	
DVFB2 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB21 SPOT										0.00	0	
Total For DVFB21										0.00	0	
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	17,962,00
Total DVFB25 SPOT										0.00	0	17,962,00
Total For DVFB25										0.00	0	17,962,00
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	25,000,000,00
Total DVFB26 SPOT										0.00	0	25,000,000,00
Total For DVFB26										0.00	0	25,000,000,00
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB27 SPOT										0.00	0	
Total For DVFB27										0.00	0	
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total DVFB28 SPOT										0.00	0	
Total For DVFB28										0.00	0	
DVFB28 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total DVFB29 SPOT										0.00	0	
Total For DVFB29										0.00	0	
E170/R On 01/08/2020 Spot Bond			100.00000	85.82324	100.00000	85.07369				0.00	0	
Total E170/R207 SPOT										0.00	0	
Total For E170/R207										0.00	0	
E174 On 01/08/2020 Spot Bond			5.30000	105.38804	5.30000	105.32764				0.00	0	
Total E174 SPOT										0.00	0	
Total For E174										0.00	0	
E175 On 01/08/2021 Spot Bond			5.99000	112.30322	5.99000	112.23041				0.00	0	
Total E175 SPOT										0.00	0	
Total For E175										0.00	0	
ECN22 On 14/03/2022 Spot Bond			6.72500	106.54593	6.72500	106.46935				0.00	0	
Total ECN22 SPOT										0.00	0	
Total For ECN22										0.00	0	
ECN24 On 14/03/2024 Spot Bond			7.63000	108.99523	7.63000	108.90656				0.00	0	
Total ECN24 SPOT										0.00	0	
Total For ECN24										0.00	0	
ECN32 On 14/03/2032 Spot Bond			5.53000	97.13960	5.53000	96.98303				0.00	0	
Total ECN32 SPOT										0.00	0	
Total For ECN32										0.00	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EL001U SPOT										0.00	0	
Total For EL001U										0.00	0	
EL037 On 31/01/2037 Spot Bond			5.28000	86.18462	5.28000	86.04744				0.00	0	
Total EL037 SPOT										0.00	0	
Total For EL037										0.00	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	129.04568	2.25000	128.88240				0.00	0	
Total EL037/I2038 SPOT										0.00	0	
Total For EL037/I2038										0.00	0	
EL28 On 02/05/2028 Spot Bond			5.29000	123.17040	5.29000	122.97462				0.00	0	
Total EL28 SPOT										0.00	0	
Total For EL28										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EL29 On 19/11/2029 Spot Bond			5.00000	112.81114	5.00000	112.63495				0.00	0	
Total EL29 SPOT										0.00	0	
Total For EL29										0.00	0	
EL30 On 29/07/2030 Spot Bond			4.91000	110.48564	4.91000	110.31417				0.00	0	
Total EL30 SPOT										0.00	0	
Total For EL30										0.00	0	
EL31 On 02/06/2031 Spot Bond			5.19000	99.62428	5.19000	99.46697				0.00	0	
Total EL31 SPOT										0.00	0	
Total For EL31										0.00	0	
EL36 On 31/01/2036 Spot Bond			5.25000	88.15447	5.25000	88.01444				0.00	0	
Total EL36 SPOT										0.00	0	
Total For EL36										0.00	0	
EL36/12 On 31/01/2036 Spot Bond			2.25000	129.04568	2.25000	128.88240				0.00	0	
Total EL36/12038 SPOT										0.00	0	
Total For EL36/12038										0.00	0	
ELN001 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN001 SPOT										0.00	0	
Total For ELN001										0.00	0	
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN002 SPOT										0.00	0	
Total For ELN002										0.00	0	
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN003 SPOT										0.00	0	
Total For ELN003										0.00	0	
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN004 SPOT										0.00	0	
Total For ELN004										0.00	0	
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total ELN005 SPOT										0.00	0	
Total For ELN005										0.00	0	
EMM01 On 28/07/2020 Spot Bond			6.84500	103.62813	6.84500	103.55167				0.00	0	
Total EMM01 SPOT										0.00	0	
Total For EMM01										0.00	0	
EMM02 On 11/03/2021 Spot Bond			6.70000	104.83557	6.70000	104.76050				0.00	0	
Total EMM02 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For EMM02										0.00	0	
EMM03 On 04/05/2024 Spot Bond			11.22000	96.31053	11.22000	96.19506				0.00	0	
Total EMM03 SPOT										0.00	0	
Total For EMM03										0.00	0	
EMM04 On 16/05/2028 Spot Bond			12.70000	12.70000	12.70000	12.70000				0.00	0	
Total EMM04 SPOT										0.00	0	
Total For EMM04										0.00	0	
EMM05 On 17/04/2029 Spot Bond			13.02000	13.02000	13.02000	13.02000				0.00	0	740,616,00
Total EMM05 SPOT										0.00	0	740,616,00
Total For EMM05										0.00	0	740,616,00
EMM06 On 23/06/2025 Spot Bond			11.12000	11.12000	11.12000	11.12000				0.00	0	
Total EMM06 SPOT										0.00	0	
Total For EMM06										0.00	0	
EMM07 On 10/07/2027 Spot Bond			10.97000	10.97000	10.97000	10.97000				0.00	0	
Total EMM07 SPOT										0.00	0	
Total For EMM07										0.00	0	
EMM07 On 17/07/2032 Spot Bond			13.08000	13.08000	13.08000	13.08000				0.00	0	
Total EMM07P SPOT										0.00	0	
Total For EMM07P										0.00	0	
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX01 SPOT										0.00	0	
Total For ENX01										0.00	0	
ENX01S On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX01S SPOT										0.00	0	
Total For ENX01S										0.00	0	
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX02 SPOT										0.00	0	
Total For ENX02										0.00	0	
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ENX03U SPOT										0.00	0	
Total For ENX03U										0.00	0	
ENX04 On 01/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX04 SPOT										0.00	0	
Total For ENX04										0.00	0	
ENX05 On 01/05/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ENX05 SPOT										0.00	0	
Total For ENX05										0.00	0	
ENX06 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ENX06 SPOT										0.00	0	
Total For ENX06										0.00	0	
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF007 SPOT										0.00	0	
Total For EPF007										0.00	0	
EPF011 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF011 SPOT										0.00	0	
Total For EPF011										0.00	0	
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF012 SPOT										0.00	0	
Total For EPF012										0.00	0	
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF014 SPOT										0.00	0	
Total For EPF014										0.00	0	
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF015 SPOT										0.00	0	
Total For EPF015										0.00	0	
EPF016 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF016 SPOT										0.00	0	
Total For EPF016										0.00	0	
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF017 SPOT										0.00	0	
Total For EPF017										0.00	0	
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF018 SPOT										0.00	0	
Total For EPF018										0.00	0	
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF019 SPOT										0.00	0	
Total For EPF019										0.00	0	
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EPF020 SPOT										0.00	0	
Total For EPF020										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF04U SPOT										0.00	0	
Total For EPF04U										0.00	0	
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF05U SPOT										0.00	0	
Total For EPF05U										0.00	0	
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF08U SPOT										0.00	0	
Total For EPF08U										0.00	0	
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF09U SPOT										0.00	0	
Total For EPF09U										0.00	0	
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF10U SPOT										0.00	0	
Total For EPF10U										0.00	0	
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF11U SPOT										0.00	0	
Total For EPF11U										0.00	0	
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF12U SPOT										0.00	0	
Total For EPF12U										0.00	0	
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EPF13U SPOT										0.00	0	
Total For EPF13U										0.00	0	
EPFC4L On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC45 SPOT										0.00	0	
Total For EPFC45										0.00	0	
EPFC4L On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total EPFC46 SPOT										0.00	0	
Total For EPFC46										0.00	0	
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EQS10 SPOT										0.00	0	
Total For EQS10										0.00	0	
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQS11U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQS11U										0.00	0	
EQT00: On 03/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT002 SPOT										0.00	0	
Total For EQT002										0.00	0	
EQT00: On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT003 SPOT										0.00	0	
Total For EQT003										0.00	0	
EQT00: On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total EQT004 SPOT										0.00	0	
Total For EQT004										0.00	0	
EQT02: On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total EQT02U SPOT										0.00	0	
Total For EQT02U										0.00	0	
ERS3B: On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B6 SPOT										0.00	0	
Total For ERS3B6										0.00	0	
ERS3B: On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3B7 SPOT										0.00	0	
Total For ERS3B7										0.00	0	
ERS3C: On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C6 SPOT										0.00	0	
Total For ERS3C6										0.00	0	
ERS3C: On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERS3C7 SPOT										0.00	0	
Total For ERS3C7										0.00	0	
ERSA1: On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total ERSA12/JIBAR SPOT										0.00	0	
Total For ERSA12/JIBAR										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA21 SPOT										0.00	0	
Total For ERSA21										0.00	0	
ERSA2: On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA24 SPOT										0.00	0	
Total For ERSA24										0.00	0	
ERSA2: On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total ERSA25 SPOT										0.00	0	
Total For ERSA25										0.00	0	
ERSA2 On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA26 SPOT										0.00	0	
Total For ERSA26										0.00	0	
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total ERSA27 SPOT										0.00	0	
Total For ERSA27										0.00	0	
ES23 On 25/01/2023 Spot Bond			7.01000	110.02795	7.01000	109.94468			25,236,000,000,000.00	3,600,000,000	1,856,748,10	
Total ES23 SPOT									25,236,000,000,000.00	3,600,000,000	1,856,748,10	
Total For ES23									25,236,000,000,000.00	3,600,000,000	1,856,748,10	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.71704	10.00000	102.60695			0.00	0		
Total ES23/R2023 SPOT									0.00	0		
Total For ES23/R2023									0.00	0		
ES26 On 02/04/2026 Spot Bond			10.26000	90.18314	10.26000	90.08457			34,884,000,000,000.00	3,400,000,000	10,788,415,20	
Total ES26 SPOT									34,884,000,000,000.00	3,400,000,000	10,788,415,20	
Total For ES26									34,884,000,000,000.00	3,400,000,000	10,788,415,20	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.67548	7.85000	100.59080			0.00	0		
Total ES26/R186 SPOT									0.00	0		
Total For ES26/R186									0.00	0		
ES33 On 15/09/2033 Spot Bond			12.72000	67.85521	12.86000	67.10582			35,361,600,000,000.00	2,780,000,000	6,509,382,30	
Total ES33 SPOT									35,361,600,000,000.00	2,780,000,000	6,509,382,30	
Total For ES33									35,361,600,000,000.00	2,780,000,000	6,509,382,30	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.00540	7.50000	100.92460			0.00	0		
Total ES33/R209 SPOT									0.00	0		
Total For ES33/R209									0.00	0		
ES42 On 25/04/2042 Spot Bond			13.09000	67.29943	13.09000	67.20623			0.00	0	6,612,008,70	
Total ES42 SPOT									0.00	0	6,612,008,70	
Total For ES42									0.00	0	6,612,008,70	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.20491	8.50000	100.11379			0.00	0		
Total ES42/R214 SPOT									0.00	0		
Total For ES42/R214									0.00	0		
ESF01 On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0		
Total ESF01U SPOT									0.00	0		
Total For ESF01U									0.00	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total ESF02U SPOT										0.00	0	
Total For ESF02U										0.00	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ESFR03 SPOT										0.00	0	
Total For ESFR03										0.00	0	
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total EXX04 SPOT										0.00	0	
Total For EXX04										0.00	0	
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total EXX05 SPOT										0.00	200,000,000	100,000,000
Total For EXX05										0.00	200,000,000	100,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FBJ22Z SPOT										0.00	0	
Total For FBJ22Z										0.00	0	
FFA1U On 20/11/2026 Spot Bond			100.00000	13.47374	100.00000	13.34078				0.00	0	
Total FFA1U SPOT										0.00	0	
Total For FFA1U										0.00	0	
FFB1U On 20/11/2026 Spot Bond			100.00000	21.86309	100.00000	21.64733				0.00	0	
Total FFB1U SPOT										0.00	0	
Total For FFB1U										0.00	0	
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF03U SPOT										0.00	0	
Total For FIF03U										0.00	0	
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF04U SPOT										0.00	0	
Total For FIF04U										0.00	0	
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF05U SPOT										0.00	0	
Total For FIF05U										0.00	0	
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF06U SPOT										0.00	0	
Total For FIF06U										0.00	0	
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF07U SPOT										0.00	0	

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 FIF07U										0.00	0	
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF11U SPOT										0.00	0	
Total For FIF11U										0.00	0	
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF12U SPOT										0.00	0	
Total For FIF12U										0.00	0	
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FIF13U SPOT										0.00	0	
Total For FIF13U										0.00	0	
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB12 SPOT										0.00	0	
Total For FIFB12										0.00	0	
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB14 SPOT										0.00	0	
Total For FIFB14										0.00	0	
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB15 SPOT										0.00	0	
Total For FIFB15										0.00	0	
FIFB16 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB16 SPOT										0.00	0	
Total For FIFB16										0.00	0	
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB17 SPOT										0.00	0	
Total For FIFB17										0.00	0	
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFB18 SPOT										0.00	0	
Total For FIFB18										0.00	0	
FIFC33 On 03/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC33 SPOT										0.00	0	
Total For FIFC33										0.00	0	
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FIFC35 SPOT										0.00	0	
Total For FIFC35										0.00	0	
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FMLA1U SPOT										0.00	0	
Total For FMLA1U										0.00	0	
FNT110 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FNT110 SPOT										0.00	0	
Total For FNT110										0.00	0	
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPA1U SPOT										0.00	0	
Total For FPA1U										0.00	0	
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FPB1U SPOT										0.00	0	
Total For FPB1U										0.00	0	
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB13 SPOT										0.00	0	
Total For FRB13										0.00	0	
FRB14 On 02/06/2021 Spot Bond			7.07000	7.07000	7.07000	7.07000				0.00	0	
Total FRB14 SPOT										0.00	0	
Total For FRB14										0.00	0	
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB16 SPOT										0.00	0	
Total For FRB16										0.00	0	
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB17 SPOT										0.00	0	
Total For FRB17										0.00	0	
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRB17/JIBAR SPOT										0.00	0	
Total For FRB17/JIBAR										0.00	0	
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB18 SPOT										0.00	0	
Total For FRB18										0.00	0	
FRB19 On 14/04/2021 Spot Bond			8.22000	104.34225	8.22000	104.25043				0.00	0	
Total FRB19 SPOT										0.00	0	
Total For FRB19										0.00	0	
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB20 SPOT										0.00	0	
Total For FRB20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB21 SPOT										0.00	0	
Total For FRB21										0.00	0	
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000				0.00	320,000,000	160,000,000
Total FRB22 SPOT										0.00	320,000,000	160,000,000
Total For FRB22										0.00	320,000,000	160,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB23 SPOT										0.00	0	
Total For FRB23										0.00	0	
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	23,000,000
Total FRB24 SPOT										0.00	0	23,000,000
Total For FRB24										0.00	0	23,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	0	510,000,000
Total FRB25 SPOT										0.00	0	510,000,000
Total For FRB25										0.00	0	510,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRB26 SPOT										0.00	0	
Total For FRB26										0.00	0	
FRB27 On 03/06/2026 Spot Bond			10.82000	101.48616	10.82000	101.36936				0.00	0	
Total FRB27 SPOT										0.00	0	
Total For FRB27										0.00	0	
FRBI22 On 31/01/2022 Spot Bond			2.85000	163.90758	2.85000	163.68954				0.00	0	
Total FRBI22 SPOT										0.00	0	
Total For FRBI22										0.00	0	
FRBI23 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	3.36000			100,800,000,000.00		30,000,000	15,000,000
Total FRBI23 SPOT									100,800,000,000.00		30,000,000	15,000,000
Total For FRBI23									100,800,000,000.00		30,000,000	15,000,000
FRBI25 On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	4.95000			1,683,000,000,000.00		340,000,000	170,000,000
Total FRBI25 SPOT									1,683,000,000,000.00		340,000,000	170,000,000
Total For FRBI25									1,683,000,000,000.00		340,000,000	170,000,000
FRBI28 On 31/03/2028 Spot Bond			4.92000	172.18941	4.92000	171.92249				0.00	0	
Total FRBI28 SPOT										0.00	0	
Total For FRBI28										0.00	0	
FRBI29 On 31/03/2029 Spot Bond			5.22000	5.22000	5.22000	5.22000				0.00	0	
Total FRBI29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FRBI29										0.00	0	
FRBI33 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	5.37000				0.00	0	
Total FRBI33 SPOT										0.00	0	
Total For FRBI33										0.00	0	
FRBI46 On 31/03/2046 Spot Bond			5.55000	81.23033	5.55000	81.09897				0.00	0	
Total FRBI46 SPOT										0.00	0	
Total For FRBI46										0.00	0	
FRBI50 On 31/12/2050 Spot Bond			5.53000	82.83118	5.53000	82.69715				0.00	0	
Total FRBI50 SPOT										0.00	0	
Total For FRBI50										0.00	0	
FRBZ0 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	5.92000				0.00	0	
Total FRBZ01 SPOT										0.00	0	
Total For FRBZ01										0.00	0	
FRBZ0 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	8.69000				0.00	0	
Total FRBZ02 SPOT										0.00	0	
Total For FRBZ02										0.00	0	
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	8.80000				0.00	0	
Total FRBZ03 SPOT										0.00	0	
Total For FRBZ03										0.00	0	
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC107 SPOT										0.00	0	
Total For FRC107										0.00	0	
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC12U SPOT										0.00	0	
Total For FRC12U										0.00	0	
FRC16 On 31/01/2025 Spot Bond			5.80000	5.80000	5.80000	5.80000				0.00	0	
Total FRC169 SPOT										0.00	0	
Total For FRC169										0.00	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC178 SPOT										0.00	0	
Total For FRC178										0.00	0	
FRC18 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC181 SPOT										0.00	0	
Total For FRC181										0.00	0	
FRC19 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC193/JIBAR SPOT										0.00	0	
Total For FRC193/JIBAR										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC207 SPOT										0.00	0	
Total For FRC207										0.00	0	
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC208 SPOT										0.00	0	
Total For FRC208										0.00	0	
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC209 SPOT										0.00	0	
Total For FRC209										0.00	0	
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC212 SPOT										0.00	0	
Total For FRC212										0.00	0	
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRC213 SPOT										0.00	0	
Total For FRC213										0.00	0	
FRC22: On 31/01/2022 Spot Bond			3.56000	161.97055	3.56000	161.74266				0.00	0	
Total FRC221 SPOT										0.00	0	
Total For FRC221										0.00	0	
FRC22: On 20/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC225 SPOT										0.00	0	
Total For FRC225										0.00	0	
FRC23: On 31/01/2022 Spot Bond			4.42000	159.66423	4.42000	159.42482				0.00	0	
Total FRC233 SPOT										0.00	0	
Total For FRC233										0.00	0	
FRC23: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC234 SPOT										0.00	0	
Total For FRC234										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC237 SPOT										0.00	0	
Total For FRC237										0.00	0	
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC239 SPOT										0.00	0	
Total For FRC239										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC240 SPOT										0.00	0	
Total For FRC240										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC243 SPOT										0.00	0	
Total For FRC243										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC245 SPOT										0.00	0	
Total For FRC245										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC246 SPOT										0.00	0	
Total For FRC246										0.00	0	
FRC24(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC249 SPOT										0.00	0	
Total For FRC249										0.00	0	
FRC25(On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC250 SPOT										0.00	0	
Total For FRC250										0.00	0	
FRC25(On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC251 SPOT										0.00	0	
Total For FRC251										0.00	0	
FRC25(On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC252 SPOT										0.00	0	
Total For FRC252										0.00	0	
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC255 SPOT										0.00	0	
Total For FRC255										0.00	0	
FRC25(On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC256 SPOT										0.00	0	
Total For FRC256										0.00	0	
FRC25(On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC258 SPOT										0.00	0	
Total For FRC258										0.00	0	
FRC26(On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC261 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC261										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC262 SPOT										0.00	0	
Total For FRC262										0.00	0	
FRC26: On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC264 SPOT										0.00	0	
Total For FRC264										0.00	0	
FRC26: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC265 SPOT										0.00	0	
Total For FRC265										0.00	0	
FRC26: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC267 SPOT										0.00	0	
Total For FRC267										0.00	0	
FRC27: On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC271 SPOT										0.00	0	
Total For FRC271										0.00	0	
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	
Total FRC272 SPOT										0.00	0	
Total For FRC272										0.00	0	
FRC27: On 02/05/2028 Spot Bond			9.80000	100.05201	9.80000	99.94744				0.00	0	
Total FRC274 SPOT										0.00	0	
Total For FRC274										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC275 SPOT										0.00	0	
Total For FRC275										0.00	0	
FRC27: On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC276 SPOT										0.00	0	
Total For FRC276										0.00	0	
FRC27: On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC277 SPOT										0.00	0	
Total For FRC277										0.00	0	
FRC27: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC279 SPOT										0.00	0	
Total For FRC279										0.00	0	
FRC28: On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC280 SPOT										0.00	0	
Total For FRC280										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	
Total FRC282 SPOT										0.00	0	
Total For FRC282										0.00	0	
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC283 SPOT										0.00	0	
Total For FRC283										0.00	0	
FRC28: On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC284 SPOT										0.00	0	
Total For FRC284										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC285 SPOT										0.00	0	
Total For FRC285										0.00	0	
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	
Total FRC286 SPOT										0.00	0	
Total For FRC286										0.00	0	
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC289 SPOT										0.00	0	
Total For FRC289										0.00	0	
FRC29: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC290 SPOT										0.00	0	
Total For FRC290										0.00	0	
FRC29: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC291 SPOT										0.00	0	
Total For FRC291										0.00	0	
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				0.00	0	200,000,00
Total FRC292 SPOT										0.00	0	200,000,00
Total For FRC292										0.00	0	200,000,00
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC293 SPOT										0.00	0	
Total For FRC293										0.00	0	
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC294 SPOT										0.00	0	
Total For FRC294										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC29(On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC296 SPOT										0.00	0	
Total For FRC296										0.00	0	
FRC29(On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC297 SPOT										0.00	0	
Total For FRC297										0.00	0	
FRC29(On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	8.10000				0.00	0	
Total FRC298 SPOT										0.00	0	
Total For FRC298										0.00	0	
FRC29(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC299 SPOT										0.00	0	
Total For FRC299										0.00	0	
FRC30(On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC300 SPOT										0.00	0	
Total For FRC300										0.00	0	
FRC30(On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC301 SPOT										0.00	0	
Total For FRC301										0.00	0	
FRC30(On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC302 SPOT										0.00	0	
Total For FRC302										0.00	0	
FRC30(On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC303 SPOT										0.00	0	
Total For FRC303										0.00	0	
FRC30(On 28/12/2020 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,00
Total FRC304 SPOT										0.00	0	1,000,000,00
Total For FRC304										0.00	0	1,000,000,00
FRC30(On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC305 SPOT										0.00	0	
Total For FRC305										0.00	0	
FRC30(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC306 SPOT										0.00	0	
Total For FRC306										0.00	0	
FRC30(On 12/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC307 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC307										0.00	0	
FRC307 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC308 SPOT										0.00	0	
Total For FRC308										0.00	0	
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC309 SPOT										0.00	0	
Total For FRC309										0.00	0	
FRC309 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC310 SPOT										0.00	0	
Total For FRC310										0.00	0	
FRC310 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC311 SPOT										0.00	0	
Total For FRC311										0.00	0	
FRC311 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC312 SPOT										0.00	0	
Total For FRC312										0.00	0	
FRC312 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC313 SPOT										0.00	0	
Total For FRC313										0.00	0	
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC314 SPOT										0.00	0	
Total For FRC314										0.00	0	
FRC314 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC315 SPOT										0.00	0	
Total For FRC315										0.00	0	
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC316 SPOT										0.00	0	
Total For FRC316										0.00	0	
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC317 SPOT										0.00	0	
Total For FRC317										0.00	0	
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC318 SPOT										0.00	0	
Total For FRC318										0.00	0	
FRC318 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRC319 SPOT										0.00	0	
Total For FRC319										0.00	0	
FRC32(On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC320 SPOT										0.00	0	
Total For FRC320										0.00	0	
FRC32(On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC321 SPOT										0.00	0	
Total For FRC321										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC322 SPOT										0.00	0	
Total For FRC322										0.00	0	
FRC32(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC323 SPOT										0.00	0	
Total For FRC323										0.00	0	
FRC32(On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC324 SPOT										0.00	0	
Total For FRC324										0.00	0	
FRC32(On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC325 SPOT										0.00	0	
Total For FRC325										0.00	0	
FRC32(On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC326 SPOT										0.00	0	
Total For FRC326										0.00	0	
FRC32(On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC327 SPOT										0.00	0	
Total For FRC327										0.00	0	
FRC32(On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC328 SPOT										0.00	0	
Total For FRC328										0.00	0	
FRC32(On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC329 SPOT										0.00	0	
Total For FRC329										0.00	0	
FRC33(On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC330 SPOT										0.00	0	
Total For FRC330										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRC33 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC331 SPOT										0.00	0	
Total For FRC331										0.00	0	
FRC33 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC332 SPOT										0.00	0	
Total For FRC332										0.00	0	
FRC33 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC333 SPOT										0.00	0	
Total For FRC333										0.00	0	
FRC33 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC334 SPOT										0.00	0	
Total For FRC334										0.00	0	
FRC33 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC335 SPOT										0.00	0	
Total For FRC335										0.00	0	
FRC33 On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC336 SPOT										0.00	0	
Total For FRC336										0.00	0	
FRC33 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRC337 SPOT										0.00	0	
Total For FRC337										0.00	0	
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	4.20000				0.00	0	
Total FRC66 SPOT										0.00	0	
Total For FRC66										0.00	0	
FRC69 On 31/01/2022 Spot Bond			4.14000	4.14000	4.14000	4.14000				0.00	0	
Total FRC69 SPOT										0.00	0	
Total For FRC69										0.00	0	
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	4.12000				0.00	0	
Total FRC71 SPOT										0.00	0	
Total For FRC71										0.00	0	
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD17U SPOT										0.00	0	
Total For FRD17U										0.00	0	
FRD19 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD19U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD19U										0.00	0	
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD20U SPOT										0.00	0	
Total For FRD20U										0.00	0	
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD23U SPOT										0.00	0	
Total For FRD23U										0.00	0	
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD24U SPOT										0.00	0	
Total For FRD24U										0.00	0	
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD25U SPOT										0.00	0	
Total For FRD25U										0.00	0	
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD26U SPOT										0.00	0	
Total For FRD26U										0.00	0	
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD27U SPOT										0.00	0	
Total For FRD27U										0.00	0	
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD28U SPOT										0.00	0	
Total For FRD28U										0.00	0	
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD29U SPOT										0.00	0	
Total For FRD29U										0.00	0	
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD30U SPOT										0.00	0	
Total For FRD30U										0.00	0	
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD33U SPOT										0.00	0	
Total For FRD33U										0.00	0	
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRD35U SPOT										0.00	0	
Total For FRD35U										0.00	0	
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRD36U SPOT										0.00	0	
Total For FRD36U										0.00	0	
FRI33 On 28/02/2033 Spot Bond			5.92000	80.69869	5.92000	80.56558				0.00	0	
Total FRI33 SPOT										0.00	0	
Total For FRI33										0.00	0	
FRI38 On 31/01/2038 Spot Bond			5.18000	98.33950	5.18000	98.18402			725,200,000,000.00		140,000,000	70,000,000
Total FRI38 SPOT									725,200,000,000.00		140,000,000	70,000,000
Total For FRI38									725,200,000,000.00		140,000,000	70,000,000
FRJ022 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total FRJ022 SPOT										0.00	0	2,000,000,000
Total For FRJ022										0.00	0	2,000,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ20 SPOT										0.00	0	
Total For FRJ20										0.00	0	
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	6,950,000,000
Total FRJ21 SPOT										0.00	0	6,950,000,000
Total For FRJ21										0.00	0	6,950,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ22 SPOT										0.00	0	
Total For FRJ22										0.00	0	
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total FRJ23 SPOT										0.00	0	1,000,000,000
Total For FRJ23										0.00	0	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ24 SPOT										0.00	0	
Total For FRJ24										0.00	0	
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ25 SPOT										0.00	0	
Total For FRJ25										0.00	0	
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	5,900,000,000
Total FRJ26 SPOT										0.00	0	5,900,000,000
Total For FRJ26										0.00	0	5,900,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total FRJ27 SPOT										0.00	0	
Total For FRJ27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	5,580,000,00
Total FRJ29 SPOT										0.00	0	5,580,000,00
Total For FRJ29										0.00	0	5,580,000,00
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS01U SPOT										0.00	0	
Total For FRS01U										0.00	0	
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS02U SPOT										0.00	0	
Total For FRS02U										0.00	0	
FRS100 On 15/01/2024 Spot Bond			4.71800	4.71800	4.71800	4.71800				0.00	0	
Total FRS100 SPOT										0.00	0	
Total For FRS100										0.00	0	
FRS101 On 31/01/2038 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total FRS101 SPOT										0.00	0	
Total For FRS101										0.00	0	
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS103 SPOT										0.00	0	
Total For FRS103										0.00	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS104 SPOT										0.00	0	
Total For FRS104										0.00	0	
FRS108 On 31/01/2038 Spot Bond			5.24000	97.55335	5.24000	97.39850				0.00	0	
Total FRS108 SPOT										0.00	0	
Total For FRS108										0.00	0	
FRS109 On 07/12/2033 Spot Bond			5.22000	198.05918	5.22000	197.74582				0.00	0	
Total FRS109 SPOT										0.00	0	
Total For FRS109										0.00	0	
FRS110 On 31/01/2038 Spot Bond			5.38000	95.74866	5.38000	95.59524				0.00	0	
Total FRS110 SPOT										0.00	0	
Total For FRS110										0.00	0	
FRS112 On 07/12/2033 Spot Bond			5.25000	5.25000	5.25000	5.25000				0.00	0	
Total FRS112 SPOT										0.00	0	
Total For FRS112										0.00	0	
FRS114 On 31/01/2025 Spot Bond			5.35000	127.47262	5.35000	127.26879				0.00	0	
Total FRS114 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS114										0.00	0	
FRS114 On 31/01/2038 Spot Bond			3.70500	120.31714	3.70500	120.14597				0.00	0	
Total FRS115 SPOT										0.00	0	
Total For FRS115										0.00	0	
FRS115 On 31/01/2038 Spot Bond			5.38000	95.74866	5.38000	95.59524				0.00	0	
Total FRS119 SPOT										0.00	0	
Total For FRS119										0.00	0	
FRS119 On 07/12/2033 Spot Bond			5.37000	195.05529	5.37000	194.74356				0.00	0	
Total FRS120 SPOT										0.00	0	
Total For FRS120										0.00	0	
FRS120 On 07/12/2033 Spot Bond			5.42000	194.06647	5.42000	193.75533				0.00	0	
Total FRS121 SPOT										0.00	0	
Total For FRS121										0.00	0	
FRS121 On 31/01/2025 Spot Bond			4.88000	162.27353	4.88000	162.02221				0.00	0	
Total FRS122 SPOT										0.00	0	
Total For FRS122										0.00	0	
FRS122 On 07/12/2033 Spot Bond			5.45000	193.47619	5.45000	193.16535				0.00	0	
Total FRS123 SPOT										0.00	0	
Total For FRS123										0.00	0	
FRS123 On 31/01/2038 Spot Bond			5.38000	95.74866	5.38000	95.59524				0.00	0	
Total FRS124 SPOT										0.00	0	
Total For FRS124										0.00	0	
FRS124 On 31/03/2028 Spot Bond			5.57000	164.62684	5.57000	164.36026				0.00	0	
Total FRS126 SPOT										0.00	0	
Total For FRS126										0.00	0	
FRS126 On 31/01/2038 Spot Bond			6.13000	86.75013	6.13000	86.60418				0.00	0	
Total FRS127 SPOT										0.00	0	
Total For FRS127										0.00	0	
FRS127 On 31/03/2028 Spot Bond			5.46000	165.87952	5.46000	165.61286				0.00	0	
Total FRS129 SPOT										0.00	0	
Total For FRS129										0.00	0	
FRS129 On 31/03/2028 Spot Bond			5.52000	165.19489	5.52000	164.92828				0.00	0	
Total FRS131 SPOT										0.00	0	
Total For FRS131										0.00	0	
FRS131 On 07/12/2033 Spot Bond			5.96000	183.77394	5.96000	183.46876				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS132 SPOT										0.00	0	
Total For FRS132										0.00	0	
FRS132 On 31/01/2038 Spot Bond			6.06000	87.54448	6.06000	87.39785				0.00	0	
Total FRS134 SPOT										0.00	0	
Total For FRS134										0.00	0	
FRS134 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	5.38000				0.00	0	
Total FRS135 SPOT										0.00	0	
Total For FRS135										0.00	0	
FRS135 On 31/01/2038 Spot Bond			5.38000	95.74866	5.38000	95.59524				0.00	0	
Total FRS136 SPOT										0.00	0	
Total For FRS136										0.00	0	
FRS136 On 31/03/2028 Spot Bond			5.33000	167.37404	5.33000	167.10729				0.00	0	
Total FRS137 SPOT										0.00	0	
Total For FRS137										0.00	0	
FRS137 On 07/12/2033 Spot Bond			5.73000	188.07277	5.73000	187.76502				0.00	0	
Total FRS138 SPOT										0.00	0	
Total For FRS138										0.00	0	
FRS138 On 31/03/2028 Spot Bond			5.46000	165.87952	5.46000	165.61286				0.00	0	
Total FRS142 SPOT										0.00	0	
Total For FRS142										0.00	0	
FRS142 On 31/03/2028 Spot Bond			5.46000	165.87952	5.46000	165.61286				0.00	0	
Total FRS143 SPOT										0.00	0	
Total For FRS143										0.00	0	
FRS143 On 31/03/2028 Spot Bond			5.75000	162.60031	5.75000	162.33392				0.00	0	
Total FRS145 SPOT										0.00	0	
Total For FRS145										0.00	0	
FRS145 On 31/01/2025 Spot Bond			5.65000	125.80827	5.65000	125.60305				0.00	0	
Total FRS146 SPOT										0.00	0	
Total For FRS146										0.00	0	
FRS146 On 31/01/2022 Spot Bond			3.26000	162.78534	3.26000	162.56157				0.00	0	
Total FRS147 SPOT										0.00	0	
Total For FRS147										0.00	0	
FRS147 On 31/03/2028 Spot Bond			5.81000	161.93116	5.81000	161.66483				0.00	0	
Total FRS149 SPOT										0.00	0	
Total For FRS149										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS15(On 31/03/2028 Spot Bond			5.85000	161.48680	5.85000	161.22052				0.00	0	
Total FRS150 SPOT										0.00	0	
Total For FRS150										0.00	0	
FRS15(On 31/01/2025 Spot Bond			5.62000	125.97357	5.62000	125.76849				0.00	0	
Total FRS151 SPOT										0.00	0	
Total For FRS151										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.27000	168.06902	5.27000	167.80223				0.00	0	
Total FRS152 SPOT										0.00	0	
Total For FRS152										0.00	0	
FRS15(On 31/03/2028 Spot Bond			5.86000	5.86000	5.86000	5.86000				0.00	0	
Total FRS153 SPOT										0.00	0	
Total For FRS153										0.00	0	
FRS15(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS158 SPOT										0.00	0	
Total For FRS158										0.00	0	
FRS15(On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS159 SPOT										0.00	0	
Total For FRS159										0.00	0	
FRS15(On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS15U SPOT										0.00	0	
Total For FRS15U										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS160 SPOT										0.00	0	
Total For FRS160										0.00	0	
FRS16(On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS161 SPOT										0.00	0	
Total For FRS161										0.00	0	
FRS16(On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS162 SPOT										0.00	0	
Total For FRS162										0.00	0	
FRS16(On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS163 SPOT										0.00	0	
Total For FRS163										0.00	0	
FRS16(On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS164 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS164										0.00	0	
FRS164 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS165 SPOT										0.00	0	
Total For FRS165										0.00	0	
FRS165 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS167 SPOT										0.00	0	
Total For FRS167										0.00	0	
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS168 SPOT										0.00	0	
Total For FRS168										0.00	0	
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS169 SPOT										0.00	0	
Total For FRS169										0.00	0	
FRS169 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS170 SPOT										0.00	0	
Total For FRS170										0.00	0	
FRS170 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS171 SPOT										0.00	0	
Total For FRS171										0.00	0	
FRS171 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS172 SPOT										0.00	0	
Total For FRS172										0.00	0	
FRS172 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS173 SPOT										0.00	0	
Total For FRS173										0.00	0	
FRS173 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS174 SPOT										0.00	0	
Total For FRS174										0.00	0	
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS175 SPOT										0.00	0	
Total For FRS175										0.00	0	
FRS175 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS176 SPOT										0.00	0	
Total For FRS176										0.00	0	
FRS176 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS177 SPOT										0.00	0	
Total For FRS177										0.00	0	
FRS18(On 18/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS180 SPOT										0.00	0	
Total For FRS180										0.00	0	
FRS18(On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS182 SPOT										0.00	0	
Total For FRS182										0.00	0	
FRS18(On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS183 SPOT										0.00	0	
Total For FRS183										0.00	0	
FRS18(On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS184 SPOT										0.00	0	
Total For FRS184										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS186 SPOT										0.00	0	
Total For FRS186										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS187 SPOT										0.00	0	
Total For FRS187										0.00	0	
FRS18(On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS188 SPOT										0.00	0	
Total For FRS188										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS194 SPOT										0.00	0	
Total For FRS194										0.00	0	
FRS19(On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS195 SPOT										0.00	0	
Total For FRS195										0.00	0	
FRS19(On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS197 SPOT										0.00	0	
Total For FRS197										0.00	0	
FRS19(On 03/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS198 SPOT										0.00	0	
Total For FRS198										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRS19(On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS199 SPOT										0.00	0	
Total For FRS199										0.00	0	
FRS20(On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS200 SPOT										0.00	0	
Total For FRS200										0.00	0	
FRS20(On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS201 SPOT										0.00	0	
Total For FRS201										0.00	0	
FRS20(On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS202 SPOT										0.00	0	
Total For FRS202										0.00	0	
FRS20(On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS204 SPOT										0.00	0	
Total For FRS204										0.00	0	
FRS20(On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS205 SPOT										0.00	0	
Total For FRS205										0.00	0	
FRS20(On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS206 SPOT										0.00	0	
Total For FRS206										0.00	0	
FRS20(On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS207 SPOT										0.00	0	
Total For FRS207										0.00	0	
FRS20(On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS208 SPOT										0.00	0	
Total For FRS208										0.00	0	
FRS20(On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS209 SPOT										0.00	0	
Total For FRS209										0.00	0	
FRS21(On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS210 SPOT										0.00	0	
Total For FRS210										0.00	0	
FRS211 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS211 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS211										0.00	0	
FRS21: On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS212 SPOT										0.00	0	
Total For FRS212										0.00	0	
FRS21: On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS213 SPOT										0.00	0	
Total For FRS213										0.00	0	
FRS21: On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS214 SPOT										0.00	0	
Total For FRS214										0.00	0	
FRS21: On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS215 SPOT										0.00	0	
Total For FRS215										0.00	0	
FRS21: On 20/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS216 SPOT										0.00	0	
Total For FRS216										0.00	0	
FRS21: On 30/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FRS217 SPOT										0.00	0	
Total For FRS217										0.00	0	
FRS36 On 07/12/2023 Spot Bond			3.16000	3.16000	3.16000	3.16000				0.00	0	
Total FRS36 SPOT										0.00	0	
Total For FRS36										0.00	0	
FRS37 On 07/12/2023 Spot Bond			3.05000	306.54917	3.05000	306.13529				0.00	0	
Total FRS37 SPOT										0.00	0	
Total For FRS37										0.00	0	
FRS43 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	3.77000				0.00	0	
Total FRS43 SPOT										0.00	0	
Total For FRS43										0.00	0	
FRS46 On 31/01/2022 Spot Bond			3.05000	163.35889	3.05000	163.13803				0.00	0	
Total FRS46 SPOT										0.00	0	
Total For FRS46										0.00	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS49 SPOT										0.00	0	
Total For FRS49										0.00	0	
FRS51 On 31/01/2022 Spot Bond			2.75000	164.18284	2.75000	163.96621				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total FRS51 SPOT										0.00	0	
Total For FRS51										0.00	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total FRS62 SPOT										0.00	0	
Total For FRS62										0.00	0	
FRS64 On 26/01/2042 Spot Bond			5.08000	91.20919	5.08000	91.06597				0.00	0	
Total FRS64 SPOT										0.00	0	
Total For FRS64										0.00	0	
FRS81 On 30/10/2042 Spot Bond			4.74000	65.81040	4.74000	65.77671				0.00	0	
Total FRS81 SPOT										0.00	0	
Total For FRS81										0.00	0	
FRS85 On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	4.77000				0.00	0	
Total FRS85 SPOT										0.00	0	
Total For FRS85										0.00	0	
FRS87 On 31/01/2025 Spot Bond			4.84000	4.84000	4.84000	4.84000				0.00	0	
Total FRS87 SPOT										0.00	0	
Total For FRS87										0.00	0	
FRS90 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	3.96000				0.00	0	
Total FRS90 SPOT										0.00	0	
Total For FRS90										0.00	0	
FRX20 On 01/10/2020 Spot Bond			6.01000	101.85922	6.01000	101.79379				0.00	0	
Total FRX20 SPOT										0.00	0	
Total For FRX20										0.00	0	
FRX23 On 28/02/2023 Spot Bond			7.45000	7.45000	7.45000	7.45000				0.00	0	500,000,00
Total FRX23 SPOT										0.00	0	500,000,00
Total For FRX23										0.00	0	500,000,00
FRX24 On 10/12/2024 Spot Bond			9.06000	110.51444	9.06000	110.40747				0.00	0	
Total FRX24 SPOT										0.00	0	
Total For FRX24										0.00	0	
FRX25 On 26/07/2025 Spot Bond			9.12000	105.19901	9.12000	105.09596				0.00	0	
Total FRX25 SPOT										0.00	0	
Total For FRX25										0.00	0	
FRX26 On 01/10/2026 Spot Bond			9.66000	100.08850	9.66000	99.98536				0.00	0	500,000,00
Total FRX26 SPOT										0.00	0	500,000,00
Total For FRX26										0.00	0	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
FRX27 On 07/03/2027 Spot Bond			9.21000	106.47556	9.21000	106.37140				0.00	0	
Total FRX27 SPOT										0.00	0	
Total For FRX27										0.00	0	
FRX28 On 26/07/2028 Spot Bond			9.69000	105.12318	9.69000	105.01392				0.00	0	
Total FRX28 SPOT										0.00	0	
Total For FRX28										0.00	0	
FRX30 On 31/01/2030 Spot Bond			11.19000	94.07138	11.19000	93.95889				0.00	0	2,270,000,00
Total FRX30 SPOT										0.00	0	2,270,000,00
Total For FRX30										0.00	0	2,270,000,00
FRX31 On 21/02/2031 Spot Bond			11.51000	89.62520	11.51000	89.51505				0.00	0	60,000,00
Total FRX31 SPOT										0.00	0	60,000,00
Total For FRX31										0.00	0	60,000,00
FRX32 On 31/03/2032 Spot Bond			11.25000	96.22946	11.25000	96.11442				0.00	0	
Total FRX32 SPOT										0.00	0	
Total For FRX32										0.00	0	
FRX45 On 14/04/2045 Spot Bond			12.82500	64.49672	12.82500	64.40915				0.00	0	
Total FRX45 SPOT										0.00	0	
Total For FRX45										0.00	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3A5U SPOT										0.00	0	
Total For FS3A5U										0.00	0	
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3B1U SPOT										0.00	0	
Total For FS3B1U										0.00	0	
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3C1U SPOT										0.00	0	
Total For FS3C1U										0.00	0	
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS3D1U SPOT										0.00	0	
Total For FS3D1U										0.00	0	
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A4U SPOT										0.00	0	
Total For FS4A4U										0.00	0	
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4A5U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For FS4A5U										0.00	0	
FS4B1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4B1U SPOT										0.00	0	
Total For FS4B1U										0.00	0	
FS4C1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4C1U SPOT										0.00	0	
Total For FS4C1U										0.00	0	
FS4D1 On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS4D1U SPOT										0.00	0	
Total For FS4D1U										0.00	0	
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A3U SPOT										0.00	0	
Total For FS5A3U										0.00	0	
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A4U SPOT										0.00	0	
Total For FS5A4U										0.00	0	
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5A5U SPOT										0.00	0	
Total For FS5A5U										0.00	0	
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5B1U SPOT										0.00	0	
Total For FS5B1U										0.00	0	
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5C1U SPOT										0.00	0	
Total For FS5C1U										0.00	0	
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5D1U SPOT										0.00	0	
Total For FS5D1U										0.00	0	
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS5E1U SPOT										0.00	0	
Total For FS5E1U										0.00	0	
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6A2 SPOT										0.00	0	
Total For FS6A2										0.00	0	
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	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 FS6A3 SPOT										0.00	1,000,000,000	500,000,000
Total For FS6A3										0.00	1,000,000,000	500,000,000
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total FS6B1 SPOT										0.00	0	
Total For FS6B1										0.00	0	
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6C1U SPOT										0.00	0	
Total For FS6C1U										0.00	0	
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6D1U SPOT										0.00	0	
Total For FS6D1U										0.00	0	
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total FS6E1U SPOT										0.00	0	
Total For FS6E1U										0.00	0	
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A1 SPOT										0.00	0	
Total For FS7A1										0.00	0	
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A2 SPOT										0.00	0	
Total For FS7A2										0.00	0	
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7A3 SPOT										0.00	0	
Total For FS7A3										0.00	0	
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total FS7B1 SPOT										0.00	0	
Total For FS7B1										0.00	0	
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL03 SPOT										0.00	0	
Total For GBL03										0.00	0	
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL04 SPOT										0.00	0	
Total For GBL04										0.00	0	
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GBL05 SPOT										0.00	0	
Total For GBL05										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH2A1U SPOT										0.00	0	
Total For GH2A1U										0.00	0	
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH31U SPOT										0.00	0	
Total For GH31U										0.00	0	
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GH41U SPOT										0.00	0	
Total For GH41U										0.00	0	
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A11 SPOT										0.00	0	
Total For GH5A11										0.00	0	
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A21 SPOT										0.00	0	
Total For GH5A21										0.00	0	
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5A31 SPOT										0.00	0	
Total For GH5A31										0.00	0	
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5B1 SPOT										0.00	0	
Total For GH5B1										0.00	0	
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GH5C1 SPOT										0.00	0	
Total For GH5C1										0.00	0	
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB07U SPOT										0.00	0	
Total For GRB07U										0.00	0	
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB16U SPOT										0.00	0	
Total For GRB16U										0.00	0	
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB17U SPOT										0.00	0	
Total For GRB17U										0.00	0	
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB18U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For GRB18U										0.00	0	
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB19U SPOT										0.00	0	
Total For GRB19U										0.00	0	
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB21U SPOT										0.00	0	
Total For GRB21U										0.00	0	
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB22U SPOT										0.00	0	
Total For GRB22U										0.00	0	
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB23U SPOT										0.00	0	
Total For GRB23U										0.00	0	
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB24U SPOT										0.00	0	
Total For GRB24U										0.00	0	
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB25U SPOT										0.00	0	
Total For GRB25U										0.00	0	
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB27U SPOT										0.00	0	
Total For GRB27U										0.00	0	
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB28U SPOT										0.00	0	
Total For GRB28U										0.00	0	
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB29U SPOT										0.00	0	
Total For GRB29U										0.00	0	
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB30U SPOT										0.00	0	
Total For GRB30U										0.00	0	
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB31U SPOT										0.00	0	
Total For GRB31U										0.00	0	
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRB32U SPOT										0.00	0	
Total For GRB32U										0.00	0	
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB33U SPOT										0.00	0	
Total For GRB33U										0.00	0	
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRB34U SPOT										0.00	0	
Total For GRB34U										0.00	0	
GRL35 On 12/06/2029 Spot Bond			4.82000	100.04508	4.82000	99.89106				0.00	0	
Total GRL35 SPOT										0.00	0	
Total For GRL35										0.00	0	
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT07 SPOT										0.00	0	
Total For GRT07										0.00	0	
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	100,000,00
Total GRT11 SPOT										0.00	0	100,000,00
Total For GRT11										0.00	0	100,000,00
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT12 SPOT										0.00	0	
Total For GRT12										0.00	0	
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT14 SPOT										0.00	0	
Total For GRT14										0.00	0	
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT16 SPOT										0.00	0	
Total For GRT16										0.00	0	
GRT17 On 17/10/2023 Spot Bond			7.22000	109.28058	7.22000	109.19590				0.00	0	
Total GRT17 SPOT										0.00	0	
Total For GRT17										0.00	0	
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT19 SPOT										0.00	0	
Total For GRT19										0.00	0	
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT20 SPOT										0.00	0	
Total For GRT20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			10.77000	97.71426	10.77000	97.60230				0.00	0	
Total GRT21 SPOT										0.00	0	
Total For GRT21										0.00	0	
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT22 SPOT										0.00	0	
Total For GRT22										0.00	0	
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT23 SPOT										0.00	0	
Total For GRT23										0.00	0	
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT24G SPOT										0.00	0	
Total For GRT24G										0.00	0	
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT25G SPOT										0.00	0	
Total For GRT25G										0.00	0	
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT26G SPOT										0.00	0	
Total For GRT26G										0.00	0	
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT27 SPOT										0.00	0	
Total For GRT27										0.00	0	
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT28 SPOT										0.00	0	
Total For GRT28										0.00	0	
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT29 SPOT										0.00	0	
Total For GRT29										0.00	0	
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT30 SPOT										0.00	0	
Total For GRT30										0.00	0	
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT31 SPOT										0.00	0	
Total For GRT31										0.00	0	
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT32 SPOT										0.00	0	

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 GRT32										0.00	0	
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT33 SPOT										0.00	0	
Total For GRT33										0.00	0	
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT34 SPOT										0.00	0	
Total For GRT34										0.00	0	
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT36 SPOT										0.00	0	
Total For GRT36										0.00	0	
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT38 SPOT										0.00	0	
Total For GRT38										0.00	0	
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT39 SPOT										0.00	0	
Total For GRT39										0.00	0	
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT40 SPOT										0.00	0	
Total For GRT40										0.00	0	
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT41 SPOT										0.00	0	
Total For GRT41										0.00	0	
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT42 SPOT										0.00	0	
Total For GRT42										0.00	0	
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT43 SPOT										0.00	0	
Total For GRT43										0.00	0	
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total GRT44 SPOT										0.00	0	
Total For GRT44										0.00	0	
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total GRX01U SPOT										0.00	0	
Total For GRX01U										0.00	0	
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total GRX02U SPOT										0.00	0	
Total For GRX02U										0.00	0	
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T1 SPOT										0.00	0	
Total For H10T1										0.00	0	
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total H10T2 SPOT										0.00	0	
Total For H10T2										0.00	0	
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H6T4U SPOT										0.00	0	
Total For H6T4U										0.00	0	
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H7T6U SPOT										0.00	0	
Total For H7T6U										0.00	0	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H8T2U SPOT										0.00	0	
Total For H8T2U										0.00	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total H9T1U SPOT										0.00	0	
Total For H9T1U										0.00	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total HC5T2 SPOT										0.00	0	
Total For HC5T2										0.00	0	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL02U SPOT										0.00	0	
Total For HIL02U										0.00	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HIL03U SPOT										0.00	0	
Total For HIL03U										0.00	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB06 SPOT										0.00	0	
Total For HILB06										0.00	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB07 SPOT										0.00	0	
Total For HILB07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB08 SPOT										0.00	0	
Total For HILB08										0.00	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB09 SPOT										0.00	0	
Total For HILB09										0.00	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB10 SPOT										0.00	0	
Total For HILB10										0.00	0	
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB11 SPOT										0.00	0	
Total For HILB11										0.00	0	
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HILB12 SPOT										0.00	0	
Total For HILB12										0.00	0	
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C4U SPOT										0.00	0	
Total For HM1C4U										0.00	0	
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total HM1C5U SPOT										0.00	0	
Total For HM1C5U										0.00	0	
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total HPF04/JIBAR SPOT										0.00	0	
Total For HPF04/JIBAR										0.00	0	
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF11 SPOT										0.00	0	
Total For HPF11										0.00	0	
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF12 SPOT										0.00	0	
Total For HPF12										0.00	0	
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total HPF13 SPOT										0.00	0	
Total For HPF13										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			4.94500	103.63939	4.94500	103.58392				0.00	0	
Total HWAY20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For HWAY20										0.00	0	
HWAY2 On 31/07/2020 Spot Bond			100.00000	84.50193	100.00000	83.76231				0.00	0	
Total HWAY20/R207 SPOT										0.00	0	
Total For HWAY20/R207										0.00	0	
HWAY2 On 07/12/2023 Spot Bond			3.67000	300.52766	3.67000	300.10190				0.00	0	
Total HWAY23 SPOT										0.00	0	
Total For HWAY23										0.00	0	
HWAY2 On 07/12/2024 Spot Bond			3.86000	3.86000	3.86000	3.86000				0.00	0	
Total HWAY24 SPOT										0.00	0	
Total For HWAY24										0.00	0	
HWAY3 On 28/02/2033 Spot Bond			5.25000	72.65833	5.25000	72.61763				0.00	0	
Total HWAY33 SPOT										0.00	0	
Total For HWAY33										0.00	0	
HWAY3 On 31/07/2034 Spot Bond			12.82000	79.25061	12.82000	79.14247				0.00	0	495,891,60
Total HWAY34 SPOT										0.00	0	495,891,60
Total For HWAY34										0.00	0	495,891,60
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.40573	100.00000	11.30454				0.00	0	
Total HWAY34/R208 SPOT										0.00	0	
Total For HWAY34/R208										0.00	0	
HWAY3 On 31/07/2035 Spot Bond			12.80000	78.80398	12.80000	78.69661				0.00	0	2,620,000,00
Total HWAY35 SPOT										0.00	0	2,620,000,00
Total For HWAY35										0.00	0	2,620,000,00
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.40525	100.00000	11.30406				0.00	0	
Total HWAY35/R209 SPOT										0.00	0	
Total For HWAY35/R209										0.00	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	0.00000				0.00	0	15,000,000,00
Total HWF11 SPOT										0.00	0	15,000,000,00
Total For HWF11										0.00	0	15,000,000,00
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HWF12 SPOT										0.00	0	
Total For HWF12										0.00	0	
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total HWF13 SPOT										0.00	0	
Total For HWF13										0.00	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total HWY023/R197 SPOT										0.00	0	
Total For HWY023/R197										0.00	0	
I2025 On 31/01/2025 Spot Bond			4.22500	133.94273	4.25000	133.59675				640,024,023,885,000.00	388,171,366,600	205,344,723,30
Total I2025 SPOT										10,024,023,885,000.00	388,171,366,600	205,344,723,30
Total For I2025										10,024,023,885,000.00	388,171,366,600	205,344,723,30
I2029 On 31/03/2029 Spot Bond			4.35000	96.54922	4.35000	96.40542				004,965,910,970,000.00	231,026,646,200	158,681,200,00
Total I2029 SPOT										14,965,910,970,000.00	231,026,646,200	158,681,200,00
Total For I2029										14,965,910,970,000.00	231,026,646,200	158,681,200,00
I2033 On 28/02/2033 Spot Bond			4.42000	94.84794	4.42000	94.70646				862,905,439,500,000.00	195,227,475,000	198,767,982,80
Total I2033 SPOT										12,905,439,500,000.00	195,227,475,000	198,767,982,80
Total For I2033										12,905,439,500,000.00	195,227,475,000	198,767,982,80
I2038 On 31/01/2038 Spot Bond			4.51500	107.59025	4.49000	107.79542				586,488,459,543,000.00	129,897,776,200	212,388,100,00
Total I2038 SPOT										16,488,459,543,000.00	129,897,776,200	212,388,100,00
Total For I2038										16,488,459,543,000.00	129,897,776,200	212,388,100,00
I2046 On 31/03/2046 Spot Bond			4.55000	95.98351	4.55000	95.83850				547,144,337,740,000.00	120,251,502,800	261,240,113,70
Total I2046 SPOT										17,144,337,740,000.00	120,251,502,800	261,240,113,70
Total For I2046										17,144,337,740,000.00	120,251,502,800	261,240,113,70
I2050 On 31/12/2050 Spot Bond			4.62000	97.42321	4.62000	97.27503				219,970,527,084,000.00	47,612,668,200	276,973,231,22
Total I2050 SPOT										19,970,527,084,000.00	47,612,668,200	276,973,231,22
Total For I2050										19,970,527,084,000.00	47,612,668,200	276,973,231,22
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB105U SPOT										0.00	0	
Total For IB105U										0.00	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB107U SPOT										0.00	0	
Total For IB107U										0.00	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB121U SPOT										0.00	0	
Total For IB121U										0.00	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB122U SPOT										0.00	0	
Total For IB122U										0.00	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB125U SPOT										0.00	0	
Total For IB125U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB126U SPOT										0.00	0	
Total For IB126U										0.00	0	
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IB139U SPOT										0.00	0	
Total For IB139U										0.00	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL02U SPOT										0.00	0	
Total For IBL02U										0.00	0	
IBL100 On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL100 SPOT										0.00	0	
Total For IBL100										0.00	0	
IBL101 On 24/05/2022 Spot Bond			7.03500	7.03500	7.03500	7.03500				0.00	0	
Total IBL101 SPOT										0.00	0	
Total For IBL101										0.00	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL102 SPOT										0.00	0	
Total For IBL102										0.00	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	8.70500				0.00	0	
Total IBL104 SPOT										0.00	0	
Total For IBL104										0.00	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	7.84000				0.00	0	
Total IBL106 SPOT										0.00	0	
Total For IBL106										0.00	0	
IBL109 On 07/12/2023 Spot Bond			3.62000	301.00787	3.62000	300.58307				0.00	0	
Total IBL109 SPOT										0.00	0	
Total For IBL109										0.00	0	
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	8.12000				0.00	0	
Total IBL110 SPOT										0.00	0	
Total For IBL110										0.00	0	
IBL112 On 21/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL112 SPOT										0.00	0	
Total For IBL112										0.00	0	
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL113 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL113										0.00	0	
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL114 SPOT										0.00	0	
Total For IBL114										0.00	0	
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL115 SPOT										0.00	0	
Total For IBL115										0.00	0	
IBL116 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL116 SPOT										0.00	0	
Total For IBL116										0.00	0	
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL118 SPOT										0.00	0	
Total For IBL118										0.00	0	
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL119 SPOT										0.00	0	
Total For IBL119										0.00	0	
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL120 SPOT										0.00	0	
Total For IBL120										0.00	0	
IBL123 On 14/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL123 SPOT										0.00	0	
Total For IBL123										0.00	0	
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL124 SPOT										0.00	0	
Total For IBL124										0.00	0	
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL128 SPOT										0.00	0	
Total For IBL128										0.00	0	
IBL129 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL129 SPOT										0.00	0	
Total For IBL129										0.00	0	
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL130 SPOT										0.00	0	
Total For IBL130										0.00	0	
IBL131 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IBL131 SPOT										0.00	0	
Total For IBL131										0.00	0	
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL132 SPOT										0.00	0	
Total For IBL132										0.00	0	
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL133 SPOT										0.00	0	
Total For IBL133										0.00	0	
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL134 SPOT										0.00	0	
Total For IBL134										0.00	0	
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL135 SPOT										0.00	0	
Total For IBL135										0.00	0	
IBL136 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL136 SPOT										0.00	0	
Total For IBL136										0.00	0	
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL137 SPOT										0.00	0	
Total For IBL137										0.00	0	
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL138 SPOT										0.00	0	
Total For IBL138										0.00	0	
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL140 SPOT										0.00	0	
Total For IBL140										0.00	0	
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	7.61500				0.00	0	
Total IBL141 SPOT										0.00	0	
Total For IBL141										0.00	0	
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL142 SPOT										0.00	0	
Total For IBL142										0.00	0	
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL143 SPOT										0.00	0	
Total For IBL143										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IBL145 On 20/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL145 SPOT										0.00	0	
Total For IBL145										0.00	0	
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	2.78000				0.00	0	
Total IBL36 SPOT										0.00	0	
Total For IBL36										0.00	0	
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total IBL43/JIBAR SPOT										0.00	0	
Total For IBL43/JIBAR										0.00	0	
IBL50 On 02/08/2020 Spot Bond			6.85500	102.81219	6.85500	102.73629				0.00	0	
Total IBL50 SPOT										0.00	0	
Total For IBL50										0.00	0	
IBL60 On 17/02/2024 Spot Bond			7.68000	110.47316	7.68000	110.38171				0.00	0	
Total IBL60 SPOT										0.00	0	
Total For IBL60										0.00	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL65 SPOT										0.00	0	
Total For IBL65										0.00	0	
IBL67 On 31/01/2022 Spot Bond			2.90000	163.77018	2.90000	163.55143				0.00	0	
Total IBL67 SPOT										0.00	0	
Total For IBL67										0.00	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL75 SPOT										0.00	0	
Total For IBL75										0.00	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL77 SPOT										0.00	0	
Total For IBL77										0.00	0	
IBL78 On 25/11/2022 Spot Bond			7.52000	110.18336	7.52000	110.09400				0.00	0	
Total IBL78 SPOT										0.00	0	
Total For IBL78										0.00	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IBL81U SPOT										0.00	0	
Total For IBL81U										0.00	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL86 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IBL86										0.00	0	
IBL88 On 20/05/2021 Spot Bond			6.96000	108.02705	6.96000	107.94586				0.00	0	
Total IBL88 SPOT										0.00	0	
Total For IBL88										0.00	0	
IBL88/F On 20/05/2021 Spot Bond			100.00000	53.39999	100.00000	52.92623				0.00	0	
Total IBL88/R208 SPOT										0.00	0	
Total For IBL88/R208										0.00	0	
IBL89 On 26/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL89 SPOT										0.00	0	
Total For IBL89										0.00	0	
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL95 SPOT										0.00	0	
Total For IBL95										0.00	0	
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IBL98 SPOT										0.00	0	
Total For IBL98										0.00	0	
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDC01U SPOT										0.00	0	
Total For IDC01U										0.00	0	
IDC02L On 28/02/2028 Spot Bond			100.00000	10.87521	100.00000	10.77873				0.00	0	
Total IDC02U SPOT										0.00	0	
Total For IDC02U										0.00	0	
IDCG03 On 22/10/2020 Spot Bond			6.51000	101.08696	6.51000	101.01702				0.00	0	
Total IDCG03 SPOT										0.00	0	
Total For IDCG03										0.00	0	
IDCG06 On 24/11/2024 Spot Bond			9.97000	102.73071	9.97000	102.62093				0.00	0	882,995,40
Total IDCG06 SPOT										0.00	0	882,995,40
Total For IDCG06										0.00	0	882,995,40
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG07 SPOT										0.00	0	
Total For IDCG07										0.00	0	
IDCG08 On 13/05/2030 Spot Bond			11.60000	103.45416	11.60000	103.32604				0.00	0	
Total IDCG08 SPOT										0.00	0	
Total For IDCG08										0.00	0	
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IDCG10 SPOT										0.00	0	
Total For IDCG10										0.00	0	
IDCG11 On 05/12/2026 Spot Bond			10.57000	105.50752	10.57000	105.38881				0.00	0	
Total IDCG11 SPOT										0.00	0	
Total For IDCG11										0.00	0	
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG12 SPOT										0.00	0	
Total For IDCG12										0.00	0	
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG13 SPOT										0.00	0	
Total For IDCG13										0.00	0	
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG14 SPOT										0.00	0	
Total For IDCG14										0.00	0	
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG15 SPOT										0.00	0	
Total For IDCG15										0.00	0	
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG16 SPOT										0.00	0	
Total For IDCG16										0.00	0	
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG17 SPOT										0.00	0	
Total For IDCG17										0.00	0	
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG18 SPOT										0.00	0	
Total For IDCG18										0.00	0	
IDCG19 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG19 SPOT										0.00	0	
Total For IDCG19										0.00	0	
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG20 SPOT										0.00	0	
Total For IDCG20										0.00	0	
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG21 SPOT										0.00	0	
Total For IDCG21										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG22 SPOT										0.00	0	
Total For IDCG22										0.00	0	
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCG23 SPOT										0.00	0	
Total For IDCG23										0.00	0	
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IDCP07 SPOT										0.00	0	
Total For IDCP07										0.00	0	
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP1U SPOT										0.00	0	
Total For IDCP1U										0.00	0	
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.56465	100.00000	6.50673				0.00	0	
Total IDCP2U SPOT										0.00	0	
Total For IDCP2U										0.00	0	
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IDCP3U SPOT										0.00	0	
Total For IDCP3U										0.00	0	
IFC01 On 10/12/2024 Spot Bond			9.47000	100.71633	9.47000	100.61454				0.00	0	
Total IFC01 SPOT										0.00	0	
Total For IFC01										0.00	0	
IFC02 On 14/04/2021 Spot Bond			6.77500	102.26492	6.77500	102.19048				0.00	0	
Total IFC02 SPOT										0.00	0	
Total For IFC02										0.00	0	
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN289U SPOT										0.00	0	
Total For IN289U										0.00	0	
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN306U SPOT										0.00	0	
Total For IN306U										0.00	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN327U SPOT										0.00	0	
Total For IN327U										0.00	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN329U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IN329U										0.00	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN334U SPOT										0.00	0	
Total For IN334U										0.00	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN342U SPOT										0.00	0	
Total For IN342U										0.00	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN343U SPOT										0.00	0	
Total For IN343U										0.00	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN345U SPOT										0.00	0	
Total For IN345U										0.00	0	
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN347U SPOT										0.00	0	
Total For IN347U										0.00	0	
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN355U SPOT										0.00	0	
Total For IN355U										0.00	0	
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN367U SPOT										0.00	0	
Total For IN367U										0.00	0	
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN385U SPOT										0.00	0	
Total For IN385U										0.00	0	
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN395U SPOT										0.00	0	
Total For IN395U										0.00	0	
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN396U SPOT										0.00	0	
Total For IN396U										0.00	0	
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN399U SPOT										0.00	0	
Total For IN399U										0.00	0	
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IN403U SPOT										0.00	0	
Total For IN403U										0.00	0	
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN404U SPOT										0.00	0	
Total For IN404U										0.00	0	
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN405U SPOT										0.00	0	
Total For IN405U										0.00	0	
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN406U SPOT										0.00	0	
Total For IN406U										0.00	0	
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN407U SPOT										0.00	0	
Total For IN407U										0.00	0	
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN408U SPOT										0.00	0	
Total For IN408U										0.00	0	
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN409U SPOT										0.00	0	
Total For IN409U										0.00	0	
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN418U SPOT										0.00	0	
Total For IN418U										0.00	0	
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN419U SPOT										0.00	0	
Total For IN419U										0.00	0	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN420U SPOT										0.00	0	
Total For IN420U										0.00	0	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN421U SPOT										0.00	0	
Total For IN421U										0.00	0	
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN422U SPOT										0.00	0	
Total For IN422U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN425U SPOT										0.00	0	
Total For IN425U										0.00	0	
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IN426U SPOT										0.00	0	
Total For IN426U										0.00	0	
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total ING196 SPOT										0.00	0	
Total For ING196										0.00	0	
ING211 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total ING211/JIBAR SPOT										0.00	0	
Total For ING211/JIBAR										0.00	0	
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING362 SPOT										0.00	0	
Total For ING362										0.00	0	
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total ING375 SPOT										0.00	0	
Total For ING375										0.00	0	
ING383 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING383 SPOT										0.00	0	
Total For ING383										0.00	0	
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total ING384 SPOT										0.00	0	
Total For ING384										0.00	0	
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV01 SPOT										0.00	0	
Total For INLV01										0.00	0	
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV02 SPOT										0.00	0	
Total For INLV02										0.00	0	
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV03 SPOT										0.00	0	
Total For INLV03										0.00	0	
INLV04 On 11/02/2021 Spot Bond			8.22000	106.21735	8.22000	106.12337				0.00	0	
Total INLV04 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For INLV04										0.00	0	
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total INLV05 SPOT										0.00	0	
Total For INLV05										0.00	0	
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total IPF01/JIBAR SPOT										0.00	0	
Total For IPF01/JIBAR										0.00	0	
IPF13 On 04/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF13 SPOT										0.00	0	
Total For IPF13										0.00	0	
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF15 SPOT										0.00	0	
Total For IPF15										0.00	0	
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF16 SPOT										0.00	0	
Total For IPF16										0.00	0	
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF17 SPOT										0.00	0	
Total For IPF17										0.00	0	
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF18 SPOT										0.00	0	
Total For IPF18										0.00	0	
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF19 SPOT										0.00	0	
Total For IPF19										0.00	0	
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF21 SPOT										0.00	0	
Total For IPF21										0.00	0	
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF22 SPOT										0.00	0	
Total For IPF22										0.00	0	
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF23U SPOT										0.00	0	
Total For IPF23U										0.00	0	
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IPF24 SPOT										0.00	0	
Total For IPF24										0.00	0	
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF25 SPOT										0.00	0	
Total For IPF25										0.00	0	
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF26 SPOT										0.00	0	
Total For IPF26										0.00	0	
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF27 SPOT										0.00	0	
Total For IPF27										0.00	0	
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF28U SPOT										0.00	0	
Total For IPF28U										0.00	0	
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPF29U SPOT										0.00	0	
Total For IPF29U										0.00	0	
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	200,000,000	100,000,000
Total IPF30 SPOT										0.00	200,000,000	100,000,000
Total For IPF30										0.00	200,000,000	100,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF31 SPOT										0.00	0	
Total For IPF31										0.00	0	
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF32 SPOT										0.00	0	
Total For IPF32										0.00	0	
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IPF33 SPOT										0.00	0	
Total For IPF33										0.00	0	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IPL8/JIBAR SPOT										0.00	0	
Total For IPL8/JIBAR										0.00	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	100.70782	2.75000	100.67760				0.00	0	
Total IV017/R212 SPOT										0.00	0	
Total For IV017/R212										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IV019 On 31/03/2028 Spot Bond			7.42000	145.10377	7.42000	144.84044				0.00	0	
Total IV019 SPOT										0.00	0	
Total For IV019										0.00	0	
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV033 SPOT										0.00	0	
Total For IV033										0.00	0	
IV034 On 11/02/2021 Spot Bond			8.22000	105.92964	8.22000	105.83592				0.00	0	
Total IV034 SPOT										0.00	0	
Total For IV034										0.00	0	
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	0	580,000,00
Total IV035 SPOT										0.00	0	580,000,00
Total For IV035										0.00	0	580,000,00
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV036 SPOT										0.00	0	
Total For IV036										0.00	0	
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV038 SPOT										0.00	0	
Total For IV038										0.00	0	
IV039 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	5.00000				0.00	0	
Total IV039 SPOT										0.00	0	
Total For IV039										0.00	0	
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV040 SPOT										0.00	0	
Total For IV040										0.00	0	
IV041 On 29/09/2021 Spot Bond			9.04000	104.92938	9.04000	104.82858				0.00	0	
Total IV041 SPOT										0.00	0	
Total For IV041										0.00	0	
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IV042 SPOT										0.00	0	
Total For IV042										0.00	0	
IV043 On 21/11/2021 Spot Bond			9.05500	9.05500	9.05500	9.05500				0.00	0	
Total IV043 SPOT										0.00	0	
Total For IV043										0.00	0	
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV044 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For IV044										0.00	0	
IV045 On 31/01/2022 Spot Bond			3.70000	161.59214	3.70000	161.36234				0.00	0	
Total IV045 SPOT										0.00	0	
Total For IV045										0.00	0	
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IV046 SPOT										0.00	0	
Total For IV046										0.00	0	
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IV050 SPOT										0.00	0	
Total For IV050										0.00	0	
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV100U SPOT										0.00	0	
Total For IV100U										0.00	0	
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV115U SPOT										0.00	0	
Total For IV115U										0.00	0	
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV125U SPOT										0.00	0	
Total For IV125U										0.00	0	
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV142U SPOT										0.00	0	
Total For IV142U										0.00	0	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV164U SPOT										0.00	0	
Total For IV164U										0.00	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV166U SPOT										0.00	0	
Total For IV166U										0.00	0	
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV168U SPOT										0.00	0	
Total For IV168U										0.00	0	
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IV170U SPOT										0.00	0	
Total For IV170U										0.00	0	
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IV171U SPOT										0.00	0	
Total For IV171U										0.00	0	
IV19A On 31/03/2028 Spot Bond			6.12000	158.52378	6.12000	158.25785				0.00	0	
Total IV19A SPOT										0.00	0	
Total For IV19A										0.00	0	
IVA993 On 30/04/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total IVA993 SPOT										0.00	0	
Total For IVA993										0.00	0	
IVA994 On 07/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total IVA994 SPOT										0.00	0	
Total For IVA994										0.00	0	
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total IVA995 SPOT										0.00	0	
Total For IVA995										0.00	0	
IVA996 On 20/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				0.00	0	
Total IVA996 SPOT										0.00	0	
Total For IVA996										0.00	0	
IVA997 On 25/05/2020 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	
Total IVA997 SPOT										0.00	0	
Total For IVA997										0.00	0	
IVA998 On 04/06/2020 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	
Total IVA998 SPOT										0.00	0	
Total For IVA998										0.00	0	
IVA999 On 11/06/2020 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	
Total IVA999 SPOT										0.00	0	
Total For IVA999										0.00	0	
IVC005 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total IVC005/JIBAR SPOT										0.00	0	
Total For IVC005/JIBAR										0.00	0	
IVC034 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC034 SPOT										0.00	0	
Total For IVC034										0.00	0	
IVC040 On 24/07/2021 Spot Bond			12.22000	99.38986	12.22000	99.26039				0.00	0	
Total IVC040 SPOT										0.00	0	
Total For IVC040										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC063 SPOT										0.00	0	
Total For IVC063										0.00	0	
IVC094 On 06/12/2021 Spot Bond			7.53500	109.21959	7.53500	109.13133				0.00	0	
Total IVC094 SPOT										0.00	0	
Total For IVC094										0.00	0	
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC097 SPOT										0.00	0	
Total For IVC097										0.00	0	
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC103 SPOT										0.00	0	
Total For IVC103										0.00	0	
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC107 SPOT										0.00	0	
Total For IVC107										0.00	0	
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC109 SPOT										0.00	0	
Total For IVC109										0.00	0	
IVC110 On 19/05/2021 Spot Bond			7.18500	107.02531	7.18500	106.94232				0.00	0	
Total IVC110 SPOT										0.00	0	
Total For IVC110										0.00	0	
IVC111 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC111 SPOT										0.00	0	
Total For IVC111										0.00	0	
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC114 SPOT										0.00	0	
Total For IVC114										0.00	0	
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC116 SPOT										0.00	0	
Total For IVC116										0.00	0	
IVC134 On 25/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC134 SPOT										0.00	0	
Total For IVC134										0.00	0	
IVC135 On 31/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC135 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC135										0.00	0	
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC136 SPOT										0.00	0	
Total For IVC136										0.00	0	
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC137 SPOT										0.00	0	
Total For IVC137										0.00	0	
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC140 SPOT										0.00	0	
Total For IVC140										0.00	0	
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC144 SPOT										0.00	0	
Total For IVC144										0.00	0	
IVC145 On 06/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC145 SPOT										0.00	0	
Total For IVC145										0.00	0	
IVC146 On 03/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC146 SPOT										0.00	0	
Total For IVC146										0.00	0	
IVC147 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC147 SPOT										0.00	0	
Total For IVC147										0.00	0	
IVC148 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC148 SPOT										0.00	0	
Total For IVC148										0.00	0	
IVC149 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC149 SPOT										0.00	0	
Total For IVC149										0.00	0	
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC152 SPOT										0.00	0	
Total For IVC152										0.00	0	
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC153 SPOT										0.00	0	
Total For IVC153										0.00	0	
IVC154 On 05/02/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total IVC154 SPOT										0.00	0	
Total For IVC154										0.00	0	
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC155 SPOT										0.00	0	
Total For IVC155										0.00	0	
IVC156 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC156 SPOT										0.00	0	
Total For IVC156										0.00	0	
IVC159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC159 SPOT										0.00	0	
Total For IVC159										0.00	0	
IVC161 On 09/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC161 SPOT										0.00	0	
Total For IVC161										0.00	0	
IVC162 On 21/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC162 SPOT										0.00	0	
Total For IVC162										0.00	0	
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC163 SPOT										0.00	0	
Total For IVC163										0.00	0	
IVC165 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC165 SPOT										0.00	0	
Total For IVC165										0.00	0	
IVC167 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC167 SPOT										0.00	0	
Total For IVC167										0.00	0	
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total IVC169 SPOT										0.00	0	
Total For IVC169										0.00	0	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC68U SPOT										0.00	0	
Total For IVC68U										0.00	0	
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC80U SPOT										0.00	0	
Total For IVC80U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC84U SPOT										0.00	0	
Total For IVC84U										0.00	0	
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC85U SPOT										0.00	0	
Total For IVC85U										0.00	0	
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC91U SPOT										0.00	0	
Total For IVC91U										0.00	0	
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC95U SPOT										0.00	0	
Total For IVC95U										0.00	0	
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC96U SPOT										0.00	0	
Total For IVC96U										0.00	0	
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVC99U SPOT										0.00	0	
Total For IVC99U										0.00	0	
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total IVF80U SPOT										0.00	0	
Total For IVF80U										0.00	0	
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	5.15000				0.00	0	
Total IVZ001 SPOT										0.00	0	
Total For IVZ001										0.00	0	
IVZ002 On 09/07/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	
Total IVZ002 SPOT										0.00	0	
Total For IVZ002										0.00	0	
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	
Total IVZ004 SPOT										0.00	0	
Total For IVZ004										0.00	0	
IVZ005 On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00		22,000,000,000	22,000,000,000	
Total IVZ005 SPOT								10,000,000,000,000.00		22,000,000,000	22,000,000,000	
Total For IVZ005								10,000,000,000,000.00		22,000,000,000	22,000,000,000	
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JAS03U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For JAS03U										0.00	0	
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total JIBAR SPOT										0.00	0	
Total For JIBAR										0.00	0	
JPM00: On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total JPM002 SPOT										0.00	0	
Total For JPM002										0.00	0	
KAP00: On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP006 SPOT										0.00	0	
Total For KAP006										0.00	0	
KAP00: On 26/10/2021 Spot Bond			6.89000	104.83596	6.89000	104.75838				0.00	0	
Total KAP007 SPOT										0.00	0	
Total For KAP007										0.00	0	
KAP00: On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP009 SPOT										0.00	0	
Total For KAP009										0.00	0	
KAP01: On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP010 SPOT										0.00	0	
Total For KAP010										0.00	0	
KAP01: On 01/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP012 SPOT										0.00	0	
Total For KAP012										0.00	0	
KAP01: On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP013 SPOT										0.00	0	
Total For KAP013										0.00	0	
KAP01: On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP014 SPOT										0.00	0	
Total For KAP014										0.00	0	
KAP01: On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP015 SPOT										0.00	0	
Total For KAP015										0.00	0	
KAP01: On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total KAP016 SPOT										0.00	0	
Total For KAP016										0.00	0	
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total KAP11 SPOT										0.00	0	
Total For KAP11										0.00	0	
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total KSB009 SPOT										0.00	0	
Total For KSB009										0.00	0	
KW01 On 31/10/2027 Spot Bond			10.56000	115.10206	10.56000	114.97338				0.00	0	
Total KW01 SPOT										0.00	0	
Total For KW01										0.00	0	
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LB41U SPOT										0.00	0	
Total For LB41U										0.00	0	
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000				0.00	32,915,600,000	32,915,600,000
Total LBK15 SPOT										0.00	32,915,600,000	32,915,600,000
Total For LBK15										0.00	32,915,600,000	32,915,600,000
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK18 SPOT										0.00	0	
Total For LBK18										0.00	0	
LBK20 On 08/06/2022 Spot Bond			7.22000	109.81128	7.22000	109.72619			72,200,000,000,000.00	10,000,000,000	12,500,000,000	
Total LBK20 SPOT									'2,200,000,000,000.00	10,000,000,000	12,500,000,000	
Total For LBK20									'2,200,000,000,000.00	10,000,000,000	12,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total LBK22 SPOT										0.00	0	200,000,000
Total For LBK22										0.00	0	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total LBK23 SPOT										0.00	0	100,000,000
Total For LBK23										0.00	0	100,000,000
LBK24 On 10/10/2024 Spot Bond			8.08000	108.76456	8.08000	108.67045				0.00	0	8,808,716,700
Total LBK24 SPOT										0.00	0	8,808,716,700
Total For LBK24										0.00	0	8,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK26 SPOT										0.00	0	
Total For LBK26										0.00	0	
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK27 SPOT										0.00	0	
Total For LBK27										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
LBK28 On 15/05/2028 Spot Bond			12.07000	97.35066	12.07000	97.22537				0.00	0	1,000,000,00
Total LBK28 SPOT										0.00	0	1,000,000,00
Total For LBK28										0.00	0	1,000,000,00
LBK29 On 07/06/2023 Spot Bond			7.38000	110.29491	7.38000	110.20758			8,118,000,000,000.00		1,100,000,000	1,100,000,00
Total LBK29 SPOT									8,118,000,000,000.00		1,100,000,000	1,100,000,00
Total For LBK29									8,118,000,000,000.00		1,100,000,000	1,100,000,00
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK30 SPOT										0.00	0	
Total For LBK30										0.00	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK31 SPOT										0.00	0	
Total For LBK31										0.00	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK32 SPOT										0.00	0	
Total For LBK32										0.00	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	1,000,000,00
Total LBK33 SPOT										0.00	1,000,000,000	1,000,000,00
Total For LBK33										0.00	1,000,000,000	1,000,000,00
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK35 SPOT										0.00	0	
Total For LBK35										0.00	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK36 SPOT										0.00	0	
Total For LBK36										0.00	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK37 SPOT										0.00	0	
Total For LBK37										0.00	0	
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LBK38 SPOT										0.00	0	
Total For LBK38										0.00	0	
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK39U SPOT										0.00	0	
Total For LBK39U										0.00	0	
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LBK40U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For LBK40U										0.00	0	
LGL04 On 14/08/2020 Spot Bond			6.67000	102.66881	6.67000	102.59519				0.00	0	
Total LGL04 SPOT										0.00	0	
Total For LGL04										0.00	0	
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				0.00	0	200,000,00
Total LGL05 SPOT										0.00	0	200,000,00
Total For LGL05										0.00	0	200,000,00
LGL06 On 04/10/2022 Spot Bond			7.57000	106.53655	7.57000	106.45008				0.00	0	2,500,000,00
Total LGL06 SPOT										0.00	0	2,500,000,00
Total For LGL06										0.00	0	2,500,000,00
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL07 SPOT										0.00	0	
Total For LGL07										0.00	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL08 SPOT										0.00	0	
Total For LGL08										0.00	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LGL09 SPOT										0.00	0	
Total For LGL09										0.00	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total LGL10 SPOT										0.00	0	500,000,00
Total For LGL10										0.00	0	500,000,00
LHC15U On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC15U SPOT										0.00	0	
Total For LHC15U										0.00	0	
LHC16U On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC16U SPOT										0.00	0	
Total For LHC16U										0.00	0	
LHC17U On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total LHC17U SPOT										0.00	0	
Total For LHC17U										0.00	0	
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL26 SPOT										0.00	0	
Total For LHL26										0.00	0	
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total LHL27 SPOT										0.00	0	
Total For LHL27										0.00	0	
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL28 SPOT										0.00	0	
Total For LHL28										0.00	0	
LHL29 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total LHL29 SPOT										0.00	0	
Total For LHL29										0.00	0	
LOM02 On 30/01/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LOM02 SPOT										0.00	0	
Total For LOM02										0.00	0	
LOM03 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total LOM03 SPOT										0.00	0	
Total For LOM03										0.00	0	
LOM04 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total LOM04 SPOT										0.00	0	
Total For LOM04										0.00	0	
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFA3 SPOT										0.00	0	
Total For LRFA3										0.00	0	
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFB3 SPOT										0.00	0	
Total For LRFB3										0.00	0	
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total LRFC3 SPOT										0.00	0	
Total For LRFC3										0.00	0	
MAQ18 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MAQ186 SPOT										0.00	0	
Total For MAQ186										0.00	0	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MBC28U SPOT										0.00	0	
Total For MBC28U										0.00	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF057 SPOT										0.00	0	
Total For MBF057										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
MBF05: On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF059 SPOT										0.00	0	
Total For MBF059										0.00	0	
MBF06: On 17/08/2021 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	800,000,000
Total MBF061 SPOT										0.00	1,600,000,000	800,000,000
Total For MBF061										0.00	1,600,000,000	800,000,000
MBF06: On 07/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF062 SPOT										0.00	0	
Total For MBF062										0.00	0	
MBF06: On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBF063 SPOT										0.00	0	
Total For MBF063										0.00	0	
MBF06: On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	13,000,000,000
Total MBF064 SPOT										0.00	0	13,000,000,000
Total For MBF064										0.00	0	13,000,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,000
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	
Total MBP038 SPOT										0.00	0	
Total For MBP038										0.00	0	
MBP03: On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP039 SPOT										0.00	0	
Total For MBP039										0.00	0	
MBP04: On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP040 SPOT										0.00	0	
Total For MBP040										0.00	0	
MBP04: On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP041 SPOT										0.00	0	
Total For MBP041										0.00	0	
MBP04: On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP042 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MBP042										0.00	0	
MBP04 On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP043 SPOT										0.00	0	
Total For MBP043										0.00	0	
MBP04 On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP044 SPOT										0.00	0	
Total For MBP044										0.00	0	
MBP04 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP045 SPOT										0.00	0	
Total For MBP045										0.00	0	
MBP04 On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP046 SPOT										0.00	0	
Total For MBP046										0.00	0	
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP047 SPOT										0.00	0	
Total For MBP047										0.00	0	
MBP04 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP048 SPOT										0.00	0	
Total For MBP048										0.00	0	
MBP04 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP049 SPOT										0.00	0	
Total For MBP049										0.00	0	
MBP05 On 23/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP050 SPOT										0.00	0	
Total For MBP050										0.00	0	
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MBP051 SPOT										0.00	0	
Total For MBP051										0.00	0	
MIL03 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MIL03 SPOT										0.00	0	
Total For MIL03										0.00	0	
MMIG0 On 17/03/2021 Spot Bond			6.77000	104.03450	6.77000	103.95924				0.00	0	
Total MMIG02 SPOT										0.00	0	
Total For MMIG02										0.00	0	
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total MMIG03 SPOT										0.00	0	
Total For MMIG03										0.00	0	
MMIG0 On 12/08/2025 Spot Bond			12.03000	12.03000	12.03000	12.03000				0.00	0	100,000,00
Total MMIG04 SPOT										0.00	0	100,000,00
Total For MMIG04										0.00	0	100,000,00
MMIG0 On 12/08/2022 Spot Bond			7.62000	109.07276	7.62000	108.98317				0.00	0	1,250,000,00
Total MMIG05 SPOT										0.00	0	1,250,000,00
Total For MMIG05										0.00	0	1,250,000,00
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total MMIG06 SPOT										0.00	0	500,000,00
Total For MMIG06										0.00	0	500,000,00
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	4,000,000,000	4,000,000,00
Total MMIG07 SPOT										0.00	4,000,000,000	4,000,000,00
Total For MMIG07										0.00	4,000,000,000	4,000,000,00
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total MML01 SPOT										0.00	0	
Total For MML01										0.00	0	
MML02 On 10/12/2026 Spot Bond			10.10000	99.85244	10.10000	99.74496				0.00	0	
Total MML02 SPOT										0.00	0	
Total For MML02										0.00	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MQB003 SPOT										0.00	0	
Total For MQB003										0.00	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	1,580,000,000	790,000,00
Total MTN06 SPOT										0.00	1,580,000,000	790,000,00
Total For MTN06										0.00	1,580,000,000	790,000,00
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	2,140,000,000	1,070,000,00
Total MTN07 SPOT										0.00	2,140,000,000	1,070,000,00
Total For MTN07										0.00	2,140,000,000	1,070,000,00
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN08 SPOT										0.00	0	
Total For MTN08										0.00	0	
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	1,820,000,00
Total MTN09 SPOT										0.00	0	1,820,000,00
Total For MTN09										0.00	0	1,820,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	280,000,000	780,000,00
Total MTN10 SPOT										0.00	280,000,000	780,000,00
Total For MTN10										0.00	280,000,000	780,000,00
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN11 SPOT										0.00	0	
Total For MTN11										0.00	0	
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN12 SPOT										0.00	0	
Total For MTN12										0.00	0	
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total MTN13 SPOT										0.00	0	500,000,00
Total For MTN13										0.00	0	500,000,00
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN14 SPOT										0.00	0	
Total For MTN14										0.00	0	
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN15 SPOT										0.00	0	
Total For MTN15										0.00	0	
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN16 SPOT										0.00	0	
Total For MTN16										0.00	0	
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	960,000,000	480,000,00
Total MTN17 SPOT										0.00	960,000,000	480,000,00
Total For MTN17										0.00	960,000,000	480,000,00
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	500,000,00
Total MTN18 SPOT										0.00	0	500,000,00
Total For MTN18										0.00	0	500,000,00
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total MTN19 SPOT										0.00	0	
Total For MTN19										0.00	0	
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,00
Total MTN20 SPOT										0.00	600,000,000	300,000,00
Total For MTN20										0.00	600,000,000	300,000,00
MTNC2 On 10/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTNC20 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For MTNC20										0.00	0	
MTNC2 On 07/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total MTNC21 SPOT										0.00	0	
Total For MTNC21										0.00	0	
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA1U SPOT										0.00	0	
Total For MWA1U										0.00	0	
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA2U SPOT										0.00	0	
Total For MWA2U										0.00	0	
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA3U SPOT										0.00	0	
Total For MWA3U										0.00	0	
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total MWA4U SPOT										0.00	0	
Total For MWA4U										0.00	0	
MWAR0 On 22/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR02 SPOT										0.00	0	
Total For MWAR02										0.00	0	
MWAR0 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR03 SPOT										0.00	0	
Total For MWAR03										0.00	0	
MWAR0 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total MWAR04 SPOT										0.00	0	
Total For MWAR04										0.00	0	
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	
Total N4A211 SPOT										0.00	0	
Total For N4A211										0.00	0	
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total N6C26 SPOT										0.00	0	
Total For N6C26										0.00	0	
N6D26 On 21/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total N6D26 SPOT										0.00	0	
Total For N6D26										0.00	0	
N6E26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total N6E26 SPOT										0.00	0	
Total For N6E26										0.00	0	
N6F26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N6F26 SPOT										0.00	0	
Total For N6F26										0.00	0	
N6G26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N6G26 SPOT										0.00	0	
Total For N6G26										0.00	0	
N7B25 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total N7B25 SPOT										0.00	0	
Total For N7B25										0.00	0	
N7C25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total N7C25 SPOT										0.00	0	
Total For N7C25										0.00	0	
N7D25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total N7D25 SPOT										0.00	0	
Total For N7D25										0.00	0	
N7E25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total N7E25 SPOT										0.00	0	
Total For N7E25										0.00	0	
NAM01 On 19/11/2022 Spot Bond			7.51000	105.49001	7.51000	105.40458				0.00	0	1,000,000,00
Total NAM01 SPOT										0.00	0	1,000,000,00
Total For NAM01										0.00	0	1,000,000,00
NAM02 On 29/06/2020 Spot Bond			6.32000	103.79109	6.32000	103.71995				0.00	0	
Total NAM02 SPOT										0.00	0	
Total For NAM02										0.00	0	
NAM03 On 01/08/2023 Spot Bond			7.62000	109.44552	7.62000	109.35562				0.00	0	
Total NAM03 SPOT										0.00	0	
Total For NAM03										0.00	0	
NAM04 On 01/08/2026 Spot Bond			11.00000	100.47800	11.00000	100.35984				0.00	0	
Total NAM04 SPOT										0.00	0	
Total For NAM04										0.00	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG01G SPOT										0.00	0	
Total For NBG01G										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG02G SPOT										0.00	0	
Total For NBG02G										0.00	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG03G SPOT										0.00	0	
Total For NBG03G										0.00	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG04G SPOT										0.00	0	
Total For NBG04G										0.00	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBG05G SPOT										0.00	0	
Total For NBG05G										0.00	0	
NBK11 On 28/11/2020 Spot Bond			6.73500	105.05707	6.73500	104.98062				0.00	0	
Total NBK11A SPOT										0.00	0	
Total For NBK11A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			5.85000	104.12877	5.85000	104.06352				0.00	0	
Total NBK12A SPOT										0.00	0	
Total For NBK12A										0.00	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.15243	9.38000	101.05169				0.00	0	
Total NBK12A/R208 SPOT										0.00	0	
Total For NBK12A/R208										0.00	0	
NBK13 On 19/03/2024 Spot Bond			7.42000	108.85717	7.42000	108.77100				0.00	0	
Total NBK13A SPOT										0.00	0	
Total For NBK13A										0.00	0	
NBK14 On 25/06/2021 Spot Bond			6.23500	106.62865	6.23500	106.55712				0.00	0	
Total NBK14A SPOT										0.00	0	
Total For NBK14A										0.00	0	
NBK15 On 11/02/2022 Spot Bond			6.48500	105.78756	6.48500	105.71339				0.00	0	
Total NBK15A SPOT										0.00	0	
Total For NBK15A										0.00	0	
NBK16 On 12/02/2025 Spot Bond			9.40000	102.25087	9.40000	102.14771				0.00	0	
Total NBK16A SPOT										0.00	0	
Total For NBK16A										0.00	0	
NBK17 On 22/04/2026 Spot Bond			9.60000	101.88145	9.60000	101.77710				0.00	0	1,220,000.00
Total NBK17A SPOT										0.00	0	1,220,000.00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK17A										0.00	0	1,220,000,00
NBK18 On 01/06/2020 Spot Bond			6.52000	104.10928	6.52000	104.03532				0.00	0	
Total NBK18A SPOT										0.00	0	
Total For NBK18A										0.00	0	
NBK19 On 01/06/2022 Spot Bond			7.01500	109.06326	7.01500	108.98111				0.00	0	
Total NBK19A SPOT										0.00	0	
Total For NBK19A										0.00	0	
NBK20 On 01/06/2026 Spot Bond			9.60000	107.81020	9.60000	107.69978				0.00	0	
Total NBK20A SPOT										0.00	0	
Total For NBK20A										0.00	0	
NBK20 On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK20B SPOT										0.00	0	
Total For NBK20B										0.00	0	
NBK21 On 21/07/2027 Spot Bond			10.53000	103.50043	10.53000	103.38378				0.00	0	
Total NBK21A SPOT										0.00	0	
Total For NBK21A										0.00	0	
NBK22 On 19/11/2022 Spot Bond			7.00000	111.64860	7.00000	111.56421				0.00	0	
Total NBK22A SPOT										0.00	0	
Total For NBK22A										0.00	0	
NBK23 On 19/11/2025 Spot Bond			10.29000	106.52919	10.29000	106.41180				0.00	0	
Total NBK23A SPOT										0.00	0	
Total For NBK23A										0.00	0	
NBK24 On 19/11/2027 Spot Bond			10.27000	108.43900	10.27000	108.31972				0.00	0	1,000,000,00
Total NBK24A SPOT										0.00	0	1,000,000,00
Total For NBK24A										0.00	0	1,000,000,00
NBK24 On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK24B SPOT										0.00	0	
Total For NBK24B										0.00	0	
NBK25 On 17/02/2023 Spot Bond			7.32000	7.32000	7.32000	7.32000				0.00	0	
Total NBK25A SPOT										0.00	0	
Total For NBK25A										0.00	0	
NBK25 On 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK25B SPOT										0.00	0	
Total For NBK25B										0.00	0	
NBK26 On 10/05/2023 Spot Bond			100.00000	23.54470	100.00000	23.33582				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBK26A SPOT										0.00	0	
Total For NBK26A										0.00	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000				0.00	160,000,000	160,000,000
Total NBK26B SPOT										0.00	160,000,000	160,000,000
Total For NBK26B										0.00	160,000,000	160,000,000
NBK27I On 10/05/2026 Spot Bond			10.58000	107.87674	10.58000	107.75459				0.00	0	
Total NBK27A SPOT										0.00	0	
Total For NBK27A										0.00	0	
NBK28I On 02/08/2023 Spot Bond			6.96000	111.23865	6.96000	111.15505				0.00	0	
Total NBK28A SPOT										0.00	0	
Total For NBK28A										0.00	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK28B SPOT										0.00	0	
Total For NBK28B										0.00	0	
NBK29I On 31/07/2026 Spot Bond			10.40000	103.12918	10.40000	103.01434				0.00	0	
Total NBK29A SPOT										0.00	0	
Total For NBK29A										0.00	0	
NBK30I On 20/02/2024 Spot Bond			6.95500	110.62631	6.95500	110.54323				0.00	0	
Total NBK30A SPOT										0.00	0	
Total For NBK30A										0.00	0	
NBK30I On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK30B SPOT										0.00	0	
Total For NBK30B										0.00	0	
NBK31I On 09/11/2023 Spot Bond			7.27000	106.40531	7.27000	111.01853				0.00	0	
Total NBK31A SPOT										0.00	0	
Total For NBK31A										0.00	0	
NBK31I On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK31B SPOT										0.00	0	
Total For NBK31B										0.00	0	
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK34B SPOT										0.00	0	
Total For NBK34B										0.00	0	
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK35B SPOT										0.00	0	
Total For NBK35B										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	280,000,000	280,000,000
Total NBK36B SPOT										0.00	280,000,000	280,000,000
Total For NBK36B										0.00	280,000,000	280,000,000
NBK38I On 02/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK38B SPOT										0.00	0	
Total For NBK38B										0.00	0	
NBK4 On 28/10/2024 Spot Bond			11.79500	11.79500	11.79500	11.79500				0.00	0	
Total NBK4 SPOT										0.00	0	
Total For NBK4										0.00	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK40B SPOT										0.00	0	
Total For NBK40B										0.00	0	
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK42B SPOT										0.00	0	
Total For NBK42B										0.00	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	910,000,000	710,000,000
Total NBK43B SPOT										0.00	910,000,000	710,000,000
Total For NBK43B										0.00	910,000,000	710,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK44B SPOT										0.00	0	
Total For NBK44B										0.00	0	
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK45B SPOT										0.00	0	
Total For NBK45B										0.00	0	
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK46B SPOT										0.00	0	
Total For NBK46B										0.00	0	
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK47B SPOT										0.00	0	
Total For NBK47B										0.00	0	
NBK48I On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK48B SPOT										0.00	0	
Total For NBK48B										0.00	0	
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK49B SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NBK49B										0.00	0	
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK50B SPOT										0.00	0	
Total For NBK50B										0.00	0	
NBK51I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK51B SPOT										0.00	0	
Total For NBK51B										0.00	0	
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,00
Total NBK52B SPOT										0.00	0	1,000,000,00
Total For NBK52B										0.00	0	1,000,000,00
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK53B SPOT										0.00	0	
Total For NBK53B										0.00	0	
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBK54B SPOT										0.00	0	
Total For NBK54B										0.00	0	
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB55 SPOT										0.00	0	
Total For NBKB55										0.00	0	
NBKB5 On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB56 SPOT										0.00	0	
Total For NBKB56										0.00	0	
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB57 SPOT										0.00	0	
Total For NBKB57										0.00	0	
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB58 SPOT										0.00	0	
Total For NBKB58										0.00	0	
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB59 SPOT										0.00	0	
Total For NBKB59										0.00	0	
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NBKB60 SPOT										0.00	0	
Total For NBKB60										0.00	0	
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NBKB61 SPOT										0.00	0	
Total For NBKB61										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN82 SPOT										0.00	0	
Total For NCLN82										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NCLN82/JIBAR SPOT										0.00	0	
Total For NCLN82/JIBAR										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			10.96500	100.33452	10.96500	100.21816				0.00	0	
Total NCLN83 SPOT										0.00	0	
Total For NCLN83										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN84 SPOT										0.00	0	
Total For NCLN84										0.00	0	
NCLN8 On 20/03/2024 Spot Bond			11.00000	99.68143	11.00000	99.56547				0.00	0	
Total NCLN85 SPOT										0.00	0	
Total For NCLN85										0.00	0	
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN87 SPOT										0.00	0	
Total For NCLN87										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN90 SPOT										0.00	0	
Total For NCLN90										0.00	0	
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN91 SPOT										0.00	0	
Total For NCLN91										0.00	0	
NCLN9 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NCLN94 SPOT										0.00	0	
Total For NCLN94										0.00	0	
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NDAL01 SPOT										0.00	0	
Total For NDAL01										0.00	0	
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED01U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NED01U										0.00	0	
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED02U SPOT										0.00	0	
Total For NED02U										0.00	0	
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED03U SPOT										0.00	0	
Total For NED03U										0.00	0	
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED04U SPOT										0.00	0	
Total For NED04U										0.00	0	
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED05U SPOT										0.00	0	
Total For NED05U										0.00	0	
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED06U SPOT										0.00	0	
Total For NED06U										0.00	0	
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED07U SPOT										0.00	0	
Total For NED07U										0.00	0	
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED08U SPOT										0.00	0	
Total For NED08U										0.00	0	
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED09U SPOT										0.00	0	
Total For NED09U										0.00	0	
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED10U SPOT										0.00	0	
Total For NED10U										0.00	0	
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED11U SPOT										0.00	0	
Total For NED11U										0.00	0	
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NED12U SPOT										0.00	0	
Total For NED12U										0.00	0	
NED19 On 01/07/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED19 SPOT										0.00	0	
Total For NED19										0.00	0	
NED20 On 01/07/2020 Spot Bond			6.52000	104.56169	6.52000	104.48779				0.00	0	3,030,000,00
Total NED20 SPOT										0.00	0	3,030,000,00
Total For NED20										0.00	0	3,030,000,00
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NEDT1A SPOT										0.00	0	
Total For NEDT1A										0.00	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NEDT1B SPOT										0.00	0	
Total For NEDT1B										0.00	0	
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NET53 SPOT										0.00	0	
Total For NET53										0.00	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL01 SPOT										0.00	0	
Total For NGL01										0.00	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL02 SPOT										0.00	0	
Total For NGL02										0.00	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL03 SPOT										0.00	0	
Total For NGL03										0.00	0	
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	740,000,000	1,442,000,00
Total NGL04 SPOT										0.00	740,000,000	1,442,000,00
Total For NGL04										0.00	740,000,000	1,442,000,00
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL05 SPOT										0.00	0	
Total For NGL05										0.00	0	
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL06 SPOT										0.00	0	
Total For NGL06										0.00	0	
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGL07 SPOT										0.00	0	
Total For NGL07										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGLT1 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1A SPOT										0.00	0	
Total For NGLT1A										0.00	0	
NGLT1 On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NGLT1B SPOT										0.00	0	
Total For NGLT1B										0.00	0	
NGT10 On 25/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT103 SPOT										0.00	0	
Total For NGT103										0.00	0	
NGT10 On 15/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT104 SPOT										0.00	0	
Total For NGT104										0.00	0	
NGT10 On 22/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NGT105 SPOT										0.00	0	
Total For NGT105										0.00	0	
NHM00 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total NHM001/JIBAR SPOT										0.00	0	
Total For NHM001/JIBAR										0.00	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	99.71329	13.50000	106.29124				0.00	0	
Total NHM002 SPOT										0.00	0	
Total For NHM002										0.00	0	
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM006 SPOT										0.00	0	
Total For NHM006										0.00	0	
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM007 SPOT										0.00	0	
Total For NHM007										0.00	0	
NHM00 On 26/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM008 SPOT										0.00	0	
Total For NHM008										0.00	0	
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM009 SPOT										0.00	0	
Total For NHM009										0.00	0	
NHM01 On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM010 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NHM010										0.00	0	
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM011 SPOT										0.00	0	
Total For NHM011										0.00	0	
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM012 SPOT										0.00	0	
Total For NHM012										0.00	0	
NHM01 On 09/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM013 SPOT										0.00	0	
Total For NHM013										0.00	0	
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM014 SPOT										0.00	0	
Total For NHM014										0.00	0	
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NHM015 SPOT										0.00	0	
Total For NHM015										0.00	0	
NI202 On 07/12/2033 Spot Bond			5.42000	5.42000	5.42000	5.42000				0.00	0	
Total NI202 SPOT										0.00	0	
Total For NI202										0.00	0	
NI210 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	4.83000				0.00	0	
Total NI210 SPOT										0.00	0	
Total For NI210										0.00	0	
NI25 On 31/01/2025 Spot Bond			4.95500	4.95500	4.95500	4.95500				0.00	0	
Total NI25 SPOT										0.00	0	
Total For NI25										0.00	0	
NI29 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	5.19000				0.00	0	
Total NI29 SPOT										0.00	0	
Total For NI29										0.00	0	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NI33 SPOT										0.00	0	
Total For NI33										0.00	0	
NI38 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	5.38000				0.00	0	
Total NI38 SPOT										0.00	0	
Total For NI38										0.00	0	
NILB11 On 31/01/2025 Spot Bond			5.06000	5.06000	5.06000	5.06000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NILB11 SPOT										0.00	0	
Total For NILB11										0.00	0	
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	
Total NILB12 SPOT										0.00	0	
Total For NILB12										0.00	0	
NILB13 On 31/01/2025 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	
Total NILB13 SPOT										0.00	0	
Total For NILB13										0.00	0	
NILB14 On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	4.97000				0.00	0	
Total NILB14 SPOT										0.00	0	
Total For NILB14										0.00	0	
NILB15 On 31/03/2028 Spot Bond			5.68000	163.38499	5.68000	163.11853				0.00	0	
Total NILB15 SPOT										0.00	0	
Total For NILB15										0.00	0	
NILB17 On 31/01/2038 Spot Bond			5.34500	96.19596	5.34500	96.04219				0.00	0	
Total NILB17 SPOT										0.00	0	
Total For NILB17										0.00	0	
NMP20 On 24/07/2020 Spot Bond			6.06500	103.28486	6.06500	103.21716				0.00	0	
Total NMP20N SPOT										0.00	0	
Total For NMP20N										0.00	0	
NN010 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,00
Total NN010 SPOT										0.00	0	2,000,000,00
Total For NN010										0.00	0	2,000,000,00
NN011 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,00
Total NN011 SPOT										0.00	0	2,500,000,00
Total For NN011										0.00	0	2,500,000,00
NN013 On 09/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NN013 SPOT										0.00	0	
Total For NN013										0.00	0	
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN014 SPOT										0.00	0	
Total For NN014										0.00	0	
NN015 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NN015 SPOT										0.00	0	
Total For NN015										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN016 SPOT										0.00	0	
Total For NN016										0.00	0	
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NN019 SPOT										0.00	0	
Total For NN019										0.00	0	
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN02 SPOT										0.00	0	
Total For NN02										0.00	0	
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN022 SPOT										0.00	0	
Total For NN022										0.00	0	
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN023 SPOT										0.00	0	
Total For NN023										0.00	0	
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total NN026 SPOT										0.00	0	
Total For NN026										0.00	0	
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN028U SPOT										0.00	0	
Total For NN028U										0.00	0	
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN03 SPOT										0.00	0	
Total For NN03										0.00	0	
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN034 SPOT										0.00	0	
Total For NN034										0.00	0	
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN036 SPOT										0.00	0	
Total For NN036										0.00	0	
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN037 SPOT										0.00	0	
Total For NN037										0.00	0	
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total NN039 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NN039										0.00	0	
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN04 SPOT										0.00	0	
Total For NN04										0.00	0	
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN040 SPOT										0.00	0	
Total For NN040										0.00	0	
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NN043 SPOT										0.00	0	
Total For NN043										0.00	0	
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NN05 SPOT										0.00	0	
Total For NN05										0.00	0	
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total NN06 SPOT										0.00	0	
Total For NN06										0.00	0	
NN08 On 28/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NN08 SPOT										0.00	0	
Total For NN08										0.00	0	
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NN09U SPOT										0.00	0	
Total For NN09U										0.00	0	
NNF01 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF010 SPOT										0.00	0	
Total For NNF010										0.00	0	
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF02 SPOT										0.00	0	
Total For NNF02										0.00	0	
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	4,000,000.00
Total NNF03 SPOT										0.00	0	4,000,000.00
Total For NNF03										0.00	0	4,000,000.00
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF04 SPOT										0.00	0	
Total For NNF04										0.00	0	
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total NNF06 SPOT										0.00	0	
Total For NNF06										0.00	0	
NNF07 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF07 SPOT										0.00	0	
Total For NNF07										0.00	0	
NNF08 On 22/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF08 SPOT										0.00	0	
Total For NNF08										0.00	0	
NNF09 On 03/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NNF09 SPOT										0.00	0	
Total For NNF09										0.00	0	
NQ1A1 On 22/05/2020 Spot Bond			7.70000	7.70000	7.70000	7.70000				0.00	0	
Total NQ1A10 SPOT										0.00	0	
Total For NQ1A10										0.00	0	
NQ1A2 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A24 SPOT										0.00	0	
Total For NQ1A24										0.00	0	
NQ1A2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A25 SPOT										0.00	0	
Total For NQ1A25										0.00	0	
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A27 SPOT										0.00	0	
Total For NQ1A27										0.00	0	
NQ1A2 On 22/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1A28 SPOT										0.00	0	
Total For NQ1A28										0.00	0	
NQ1B1 On 22/05/2020 Spot Bond			6.89500	6.89500	6.89500	6.89500				0.00	0	
Total NQ1B10 SPOT										0.00	0	
Total For NQ1B10										0.00	0	
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B17 SPOT										0.00	0	
Total For NQ1B17										0.00	0	
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B20 SPOT										0.00	0	
Total For NQ1B20										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1B21 SPOT										0.00	0	
Total For NQ1B21										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond			7.09500	7.09500	7.09500	7.09500				0.00	0	
Total NQ1C10 SPOT										0.00	0	
Total For NQ1C10										0.00	0	
NQ1C1 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NQ1C17 SPOT										0.00	0	
Total For NQ1C17										0.00	0	
NQF1D On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NQF1D5 SPOT										0.00	0	
Total For NQF1D5										0.00	0	
NRA02: On 31/10/2022 Spot Bond			7.67000	110.33233	7.67000	110.24210				0.00	0	
Total NRA022 SPOT										0.00	0	
Total For NRA022										0.00	0	
NRA02: On 31/05/2023 Spot Bond			3.75000	191.01034	3.75000	190.73809				0.00	0	
Total NRA023 SPOT										0.00	0	
Total For NRA023										0.00	0	
NRA02: On 30/11/2028 Spot Bond			11.20000	110.89227	11.20000	110.76027				0.00	0	6,412,492,80
Total NRA028 SPOT										0.00	0	6,412,492,80
Total For NRA028										0.00	0	6,412,492,80
NRA02: On 30/11/2028 Spot Bond			100.00000	17.39189	100.00000	17.23843				0.00	0	
Total NRA028/R186 SPOT										0.00	0	
Total For NRA028/R186										0.00	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NSN97U SPOT										0.00	0	
Total For NSN97U										0.00	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC19 SPOT										0.00	0	
Total For NTC19										0.00	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC20 SPOT										0.00	0	
Total For NTC20										0.00	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC21 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For NTC21										0.00	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC22 SPOT										0.00	0	
Total For NTC22										0.00	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC23 SPOT										0.00	0	
Total For NTC23										0.00	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC24 SPOT										0.00	0	
Total For NTC24										0.00	0	
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC25 SPOT										0.00	0	
Total For NTC25										0.00	0	
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC26 SPOT										0.00	0	
Total For NTC26										0.00	0	
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC27 SPOT										0.00	0	
Total For NTC27										0.00	0	
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC28 SPOT										0.00	0	
Total For NTC28										0.00	0	
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total NTC29 SPOT										0.00	0	
Total For NTC29										0.00	0	
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total NTC30 SPOT										0.00	0	
Total For NTC30										0.00	0	
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total OMI01 SPOT										0.00	0	
Total For OMI01										0.00	0	
OML06 On 19/03/2022 Spot Bond			7.32000	106.44100	7.32000	106.35786				0.00	0	1,500,000,00
Total OML06 SPOT										0.00	0	1,500,000,00
Total For OML06										0.00	0	1,500,000,00
OML07 On 19/03/2025 Spot Bond			11.47000	99.45772	11.47000	99.33722				0.00	0	1,500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total OML07 SPOT										0.00	0	1,500,000.00
Total For OML07										0.00	0	1,500,000.00
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total OML08 SPOT										0.00	0	
Total For OML08										0.00	0	
OML09 On 14/09/2022 Spot Bond			7.62000	108.45839	7.62000	108.37026				0.00	0	1,000,000.00
Total OML09 SPOT										0.00	0	1,000,000.00
Total For OML09										0.00	0	1,000,000.00
OML10 On 14/09/2025 Spot Bond			11.02000	102.85231	11.02000	102.73246				0.00	0	920,000.00
Total OML10 SPOT										0.00	0	920,000.00
Total For OML10										0.00	0	920,000.00
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	100,000,000	100,000.00
Total OML11 SPOT										0.00	100,000,000	100,000.00
Total For OML11										0.00	100,000,000	100,000.00
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAJ1U SPOT										0.00	0	
Total For PBAJ1U										0.00	0	
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBAV1U SPOT										0.00	0	
Total For PBAV1U										0.00	0	
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBBJ1U SPOT										0.00	0	
Total For PBBJ1U										0.00	0	
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBDJ1U SPOT										0.00	0	
Total For PBDJ1U										0.00	0	
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBGJ1U SPOT										0.00	0	
Total For PBGJ1U										0.00	0	
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJC1U SPOT										0.00	0	
Total For PBJC1U										0.00	0	
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBJJ1U SPOT										0.00	0	
Total For PBJJ1U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKJ1U SPOT										0.00	0	
Total For PBKJ1U										0.00	0	
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKS1U SPOT										0.00	0	
Total For PBKS1U										0.00	0	
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBKX1U SPOT										0.00	0	
Total For PBKX1U										0.00	0	
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLS1U SPOT										0.00	0	
Total For PBLS1U										0.00	0	
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBLT1U SPOT										0.00	0	
Total For PBLT1U										0.00	0	
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUC1U SPOT										0.00	0	
Total For PBUC1U										0.00	0	
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBUJ1U SPOT										0.00	0	
Total For PBUJ1U										0.00	0	
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PBVJ1U SPOT										0.00	0	
Total For PBVJ1U										0.00	0	
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP01 SPOT										0.00	0	
Total For PEP01										0.00	0	
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total PEP02 SPOT										0.00	0	
Total For PEP02										0.00	0	
PMM12 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total PMM12/JIBAR SPOT										0.00	0	
Total For PMM12/JIBAR										0.00	0	
PMM38 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM38 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Interest
Total For PMM38										0.00	0	
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total PMM46U SPOT										0.00	0	
Total For PMM46U										0.00	0	
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM51 SPOT										0.00	0	
Total For PMM51										0.00	0	
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM53 SPOT										0.00	0	
Total For PMM53										0.00	0	
PMM54 On 07/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM54 SPOT										0.00	0	
Total For PMM54										0.00	0	
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total PMM55 SPOT										0.00	0	
Total For PMM55										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2A2 SPOT										0.00	0	
Total For PRE2A2										0.00	0	
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2A3 SPOT										0.00	0	
Total For PRE2A3										0.00	0	
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2B1 SPOT										0.00	0	
Total For PRE2B1										0.00	0	
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2C1 SPOT										0.00	0	
Total For PRE2C1										0.00	0	
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total PRE2D1 SPOT										0.00	0	
Total For PRE2D1										0.00	0	
R186 On 21/12/2026 Spot Bond			8.99500	111.24634	9.23000	109.93714				913,574,762,361,000.00	3,770,269,567,800	1,496,923,607,500
Total R186 SPOT										13,574,762,361,000.00	770,269,567,800	496,923,607,500
Total For R186										13,574,762,361,000.00	770,269,567,800	496,923,607,500
R197 On 07/12/2023 Spot Bond			2.60000	311.01222	2.60000	310.60736				368,120,633,400,000.00	141,584,859,000	87,667,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Op Inter
Total R197 SPOT									8,120,633,400,000.00	141,584,859,000	87,667,700,00
Total For R197									8,120,633,400,000.00	141,584,859,000	87,667,700,00
R202 On 07/12/2033 Spot Bond			4.45500	214.29620	4.47500	213.53000			490,262,499,936,000.00	110,047,699,200	177,320,501,60
Total R202 SPOT									10,262,499,936,000.00	110,047,699,200	177,320,501,60
Total For R202									10,262,499,936,000.00	110,047,699,200	177,320,501,60
R2023 On 28/02/2023 Spot Bond			5.92500	106.04814	6.07000	105.59798			665,930,822,500,000.00	2,981,591,700,000	1,815,187,561,10
Total R2023 SPOT									15,930,822,500,000.00	981,591,700,000	315,187,561,10
Total For R2023									15,930,822,500,000.00	981,591,700,000	315,187,561,10
R2030 On 31/01/2030 Spot Bond			10.86000	85.10401	10.86000	85.00517			906,658,596,948,000.00	3,122,160,091,800	1,367,941,492,70
Total R2030 SPOT									16,658,596,948,000.00	122,160,091,800	367,941,492,70
Total For R2030									16,658,596,948,000.00	122,160,091,800	367,941,492,70
R2032 On 31/03/2032 Spot Bond			11.33000	80.88328	11.33000	80.78592			186,212,904,720,000.00	1,340,354,184,000	811,678,948,30
Total R2032 SPOT									16,212,904,720,000.00	340,354,184,000	811,678,948,30
Total For R2032									16,212,904,720,000.00	340,354,184,000	811,678,948,30
R2035 On 28/02/2035 Spot Bond			11.76000	81.53174	11.76000	81.43108			825,154,584,080,000.00	1,175,608,383,000	1,110,886,467,00
Total R2035 SPOT									25,154,584,080,000.00	175,608,383,000	110,886,467,00
Total For R2035									25,154,584,080,000.00	175,608,383,000	110,886,467,00
R2037 On 31/01/2037 Spot Bond			11.87500	77.86329	11.87500	77.76465			330,720,375,000,000.00	869,955,400,000	1,111,660,684,20
Total R2037 SPOT									10,720,375,000,000.00	869,955,400,000	111,660,684,20
Total For R2037									10,720,375,000,000.00	869,955,400,000	111,660,684,20
R2040 On 31/01/2040 Spot Bond			11.98000	79.91826	11.98000	79.81615			883,922,992,000,000.00	658,090,400,000	366,066,629,50
Total R2040 SPOT									13,922,992,000,000.00	658,090,400,000	366,066,629,50
Total For R2040									13,922,992,000,000.00	658,090,400,000	366,066,629,50
R2044 On 31/01/2044 Spot Bond			12.01500	76.75587	12.01500	76.65752			556,841,547,014,000.00	1,128,326,387,600	1,408,600,008,50
Total R2044 SPOT									16,841,547,014,000.00	128,326,387,600	408,600,008,50
Total For R2044									16,841,547,014,000.00	128,326,387,600	408,600,008,50
R2048 On 28/02/2048 Spot Bond			11.99000	75.56783	11.99000	75.47276			638,220,889,642,000.00	2,305,105,995,800	1,753,693,927,00
Total R2048 SPOT									18,220,889,642,000.00	305,105,995,800	753,693,927,00
Total For R2048									18,220,889,642,000.00	305,105,995,800	753,693,927,00
R208 On 31/03/2021 Spot Bond			4.10000	102.95813	4.10000	102.91247			814,617,450,000,000.00	930,394,500,000	486,965,701,50
Total R208 SPOT									14,617,450,000,000.00	930,394,500,000	486,965,701,50
Total For R208									14,617,450,000,000.00	930,394,500,000	486,965,701,50
R209 On 31/03/2036 Spot Bond			11.65000	61.86801	11.79000	61.09795			819,490,820,550,000.00	1,872,917,667,000	1,083,846,408,90
Total R209 SPOT									19,490,820,550,000.00	872,917,667,000	1,083,846,408,90
Total For R209									19,490,820,550,000.00	872,917,667,000	1,083,846,408,90

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
R210 On 31/03/2028 Spot Bond			4.35000	179.14922	4.35000	178.88239		64,894,475,370,000.00	14,918,270,200	106,287,100,00	
Total R210 SPOT								4,894,475,370,000.00	14,918,270,200	106,287,100,00	
Total For R210								4,894,475,370,000.00	14,918,270,200	106,287,100,00	
R212 On 31/01/2022 Spot Bond			2.25000	165.56822	2.25000	165.35873		184,155,690,150,000.00	81,846,973,400	74,147,454,80	
Total R212 SPOT								4,155,690,150,000.00	81,846,973,400	74,147,454,80	
Total For R212								4,155,690,150,000.00	81,846,973,400	74,147,454,80	
R213 On 28/02/2031 Spot Bond			11.04000	76.07150	11.18000	75.27031		649,636,176,320,000.00	964,640,958,000	399,547,880,00	
Total R213 SPOT								9,636,176,320,000.00	964,640,958,000	399,547,880,00	
Total For R213								9,636,176,320,000.00	964,640,958,000	399,547,880,00	
R214 On 28/02/2041 Spot Bond			11.89000	59.89814	11.89000	59.82340		361,205,057,982,000.00	1,376,047,523,800	194,358,057,40	
Total R214 SPOT								1,205,057,982,000.00	376,047,523,800	194,358,057,40	
Total For R214								1,205,057,982,000.00	376,047,523,800	194,358,057,40	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For RC008U										0.00	0	
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC009U SPOT										0.00	0	
Total For RC009U										0.00	0	
RC010 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC010U SPOT										0.00	0	
Total For RC010U										0.00	0	
RC011 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC011U SPOT										0.00	0	
Total For RC011U										0.00	0	
RC017 On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC017U SPOT										0.00	0	
Total For RC017U										0.00	0	
RC018 On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC018U SPOT										0.00	0	
Total For RC018U										0.00	0	
RC019 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC019U SPOT										0.00	0	
Total For RC019U										0.00	0	
RC020 On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC020U SPOT										0.00	0	
Total For RC020U										0.00	0	
RC021 On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RC021U SPOT										0.00	0	
Total For RC021U										0.00	0	
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF02U SPOT										0.00	0	
Total For RDF02U										0.00	0	
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF06U SPOT										0.00	0	
Total For RDF06U										0.00	0	
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF07U SPOT										0.00	0	
Total For RDF07U										0.00	0	
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RDF08U SPOT										0.00	0	
Total For RDF08U										0.00	0	
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF09U SPOT										0.00	0	
Total For RDF09U										0.00	0	
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF10U SPOT										0.00	0	
Total For RDF10U										0.00	0	
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF11U SPOT										0.00	0	
Total For RDF11U										0.00	0	
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF12U SPOT										0.00	0	
Total For RDF12U										0.00	0	
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF13U SPOT										0.00	0	
Total For RDF13U										0.00	0	
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF14U SPOT										0.00	0	
Total For RDF14U										0.00	0	
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF15U SPOT										0.00	0	
Total For RDF15U										0.00	0	
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF16U SPOT										0.00	0	
Total For RDF16U										0.00	0	
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF17U SPOT										0.00	0	
Total For RDF17U										0.00	0	
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF18U SPOT										0.00	0	
Total For RDF18U										0.00	0	
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF19U SPOT										0.00	0	
Total For RDF19U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RDF26U SPOT										0.00	0	
Total For RDF26U										0.00	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB08 SPOT										0.00	0	
Total For RDFB08										0.00	0	
RDFB0 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB09 SPOT										0.00	0	
Total For RDFB09										0.00	0	
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB11 SPOT										0.00	0	
Total For RDFB11										0.00	0	
RDFB1 On 27/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB12 SPOT										0.00	0	
Total For RDFB12										0.00	0	
RDFB1 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB13 SPOT										0.00	0	
Total For RDFB13										0.00	0	
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB14 SPOT										0.00	0	
Total For RDFB14										0.00	0	
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB15 SPOT										0.00	0	
Total For RDFB15										0.00	0	
RDFB1 On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB16 SPOT										0.00	0	
Total For RDFB16										0.00	0	
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB17 SPOT										0.00	0	
Total For RDFB17										0.00	0	
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB18 SPOT										0.00	0	
Total For RDFB18										0.00	0	
RDFB1 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB19 SPOT										0.00	0	

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 RDFB19										0.00	0	
RDFB2 On 22/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB20 SPOT										0.00	0	
Total For RDFB20										0.00	0	
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB21 SPOT										0.00	0	
Total For RDFB21										0.00	0	
RDFB2 On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB22 SPOT										0.00	0	
Total For RDFB22										0.00	0	
RDFB2 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB23 SPOT										0.00	0	
Total For RDFB23										0.00	0	
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB24 SPOT										0.00	0	
Total For RDFB24										0.00	0	
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFB26 SPOT										0.00	0	
Total For RDFB26										0.00	0	
RDFC4 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC48 SPOT										0.00	0	
Total For RDFC48										0.00	0	
RDFC4 On 29/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC49 SPOT										0.00	0	
Total For RDFC49										0.00	0	
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RDFC50 SPOT										0.00	0	
Total For RDFC50										0.00	0	
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total REB17U SPOT										0.00	0	
Total For REB17U										0.00	0	
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED121 SPOT										0.00	0	
Total For RED121										0.00	0	
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total RED205 SPOT										0.00	0	
Total For RED205										0.00	0	
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED301 SPOT										0.00	0	
Total For RED301										0.00	0	
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED501 SPOT										0.00	0	
Total For RED501										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED601 SPOT										0.00	0	
Total For RED601										0.00	0	
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED602 SPOT										0.00	0	
Total For RED602										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED704 SPOT										0.00	0	
Total For RED704										0.00	0	
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total RED705 SPOT										0.00	0	
Total For RED705										0.00	0	
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RED801 SPOT										0.00	0	
Total For RED801										0.00	0	
RED90 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RED901 SPOT										0.00	0	
Total For RED901										0.00	0	
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES04U SPOT										0.00	0	
Total For RES04U										0.00	0	
RES35 On 25/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total RES35 SPOT										0.00	0	
Total For RES35										0.00	0	
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total RES38 SPOT										0.00	0	
Total For RES38										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES40 SPOT										0.00	0	
Total For RES40										0.00	0	
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total RES41 SPOT										0.00	0	
Total For RES41										0.00	0	
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES42U SPOT										0.00	0	
Total For RES42U										0.00	0	
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES44U SPOT										0.00	0	
Total For RES44U										0.00	0	
RES45 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES45U SPOT										0.00	0	
Total For RES45U										0.00	0	
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES46U SPOT										0.00	0	
Total For RES46U										0.00	0	
RES47 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RES47U SPOT										0.00	0	
Total For RES47U										0.00	0	
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total RMBI06 SPOT										0.00	0	
Total For RMBI06										0.00	0	
RW21 On 21/04/2021 Spot Bond			6.81000	103.25093	6.81000	103.17540				0.00	0	
Total RW21 SPOT										0.00	0	
Total For RW21										0.00	0	
RW23 On 10/12/2023 Spot Bond			7.67000	109.47457	7.67000	109.38455				0.00	0	179,077,90
Total RW23 SPOT										0.00	0	179,077,90
Total For RW23										0.00	0	179,077,90
RW28 On 10/12/2028 Spot Bond			12.97000	90.17929	12.97000	90.05552				0.00	0	
Total RW28 SPOT										0.00	0	
Total For RW28										0.00	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total SBK12/R157 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBK12/R157									0.00	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total SBK18 SPOT									0.00	0	
Total For SBK18									0.00	0	
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000			0.00	0	200,000,00
Total SBK22 SPOT									0.00	0	200,000,00
Total For SBK22									0.00	0	200,000,00
SBK23 On 28/05/2022 Spot Bond			7.29000	113.06007	7.29000	112.97115			0.00	0	2,030,000,00
Total SBK23 SPOT									0.00	0	2,030,000,00
Total For SBK23									0.00	0	2,030,000,00
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total SBK24 SPOT									0.00	0	
Total For SBK24									0.00	0	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total SBK24/JIBAR SPOT									0.00	0	
Total For SBK24/JIBAR									0.00	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000			0.00	0	150,000,00
Total SBK25 SPOT									0.00	0	150,000,00
Total For SBK25									0.00	0	150,000,00
SBK26 On 25/04/2021 Spot Bond			7.09000	105.07790	7.09000	104.99793			0.00	0	
Total SBK26 SPOT									0.00	0	
Total For SBK26									0.00	0	
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SBN01 SPOT									0.00	0	
Total For SBN01									0.00	0	
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS18 SPOT									0.00	0	
Total For SBS18									0.00	0	
SBS19 On 23/06/2021 Spot Bond			6.17000	108.02130	6.17000	107.94959		2,468,000,000,000.00	400,000,000	400,000,000	400,000,00
Total SBS19 SPOT								2,468,000,000,000.00	400,000,000	400,000,000	400,000,00
Total For SBS19								2,468,000,000,000.00	400,000,000	400,000,000	400,000,00
SBS20 On 15/05/2026 Spot Bond			8.69000	110.99529	8.69000	110.89158		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SBS21 SPOT										0.00	0	
Total For SBS21										0.00	0	
SBS27 On 20/02/2024 Spot Bond			7.01000	112.28292	7.01000	112.19794				0.00	0	
Total SBS27 SPOT										0.00	0	
Total For SBS27										0.00	0	
SBS3 On 25/05/2026 Spot Bond			8.84500	100.64239	8.84500	100.54671				0.00	0	
Total SBS3 SPOT										0.00	0	
Total For SBS3										0.00	0	
SBS31 On 12/06/2027 Spot Bond			9.32000	106.20883	9.32000	106.10315				0.00	0	
Total SBS31 SPOT										0.00	0	
Total For SBS31										0.00	0	
SBS34 On 19/09/2024 Spot Bond			7.70500	109.99859	7.70500	109.90823		15,795,250,000,000.00		2,050,000,000	1,025,000,000	
Total SBS34 SPOT								15,795,250,000,000.00		2,050,000,000	1,025,000,000	
Total For SBS34								15,795,250,000,000.00		2,050,000,000	1,025,000,000	
SBS38 On 29/01/2025 Spot Bond			7.90000	107.00233	7.90000	106.91127		13,825,000,000,000.00		1,750,000,000	1,750,000,000	
Total SBS38 SPOT								13,825,000,000,000.00		1,750,000,000	1,750,000,000	
Total For SBS38								13,825,000,000,000.00		1,750,000,000	1,750,000,000	
SBS39 On 29/01/2030 Spot Bond			10.54500	97.52280	10.54500	97.41273				0.00	0	
Total SBS39 SPOT										0.00	0	
Total For SBS39										0.00	0	
SBS4 On 16/11/2021 Spot Bond			5.71500	108.19031	5.71500	108.12333				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	0	
Total SBS40 SPOT										0.00	0	
Total For SBS40										0.00	0	
SBS41 On 12/11/2022 Spot Bond			6.32500	108.18257	6.32500	113.08833				0.00	0	
Total SBS41 SPOT										0.00	0	
Total For SBS41										0.00	0	
SBS42 On 12/11/2025 Spot Bond			8.39500	109.53157	8.39500	114.73824				0.00	0	8,500,000,000
Total SBS42 SPOT										0.00	0	8,500,000,000
Total For SBS42										0.00	0	8,500,000,000
SBS43 On 12/11/2027 Spot Bond			9.45500	106.99896	9.45500	112.28393				0.00	0	
Total SBS43 SPOT										0.00	0	
Total For SBS43										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS45 SPOT										0.00	0	
Total For SBS45										0.00	0	
SBS46 On 15/02/2023 Spot Bond			6.43000	112.88927	6.43000	112.81079				0.00	0	
Total SBS46 SPOT										0.00	0	
Total For SBS46										0.00	0	
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS47 SPOT										0.00	0	
Total For SBS47										0.00	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS49 SPOT										0.00	0	
Total For SBS49										0.00	0	
SBS50 On 31/01/2022 Spot Bond			5.84500	108.32148	5.84500	108.25292				0.00	0	
Total SBS50 SPOT										0.00	0	
Total For SBS50										0.00	0	
SBS51 On 31/01/2024 Spot Bond			7.31000	7.31000	7.31000	7.31000				0.00	0	
Total SBS51 SPOT										0.00	0	
Total For SBS51										0.00	0	
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	880,000,000	880,000,000
Total SBS52 SPOT										0.00	880,000,000	880,000,000
Total For SBS52										0.00	880,000,000	880,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS53 SPOT										0.00	0	
Total For SBS53										0.00	0	
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SBS54 SPOT										0.00	0	
Total For SBS54										0.00	0	
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	0	11,010,000,000
Total SBS55 SPOT										0.00	0	11,010,000,000
Total For SBS55										0.00	0	11,010,000,000
SBS56 On 12/06/2022 Spot Bond			6.10000	109.06497	6.10000	108.99338				0.00	0	
Total SBS56 SPOT										0.00	0	
Total For SBS56										0.00	0	
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	11,430,000,000
Total SBS57 SPOT										0.00	0	11,430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For SBS57									0.00	0	11,430,000,00
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS58 SPOT									0.00	0	
Total For SBS58									0.00	0	
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS59 SPOT									0.00	0	
Total For SBS59									0.00	0	
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS60 SPOT									0.00	0	
Total For SBS60									0.00	0	
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000			0.00	0	500,000,00
Total SBS62 SPOT									0.00	0	500,000,00
Total For SBS62									0.00	0	500,000,00
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS63 SPOT									0.00	0	
Total For SBS63									0.00	0	
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS64 SPOT									0.00	0	
Total For SBS64									0.00	0	
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000			0.00	0	2,300,000,00
Total SBS65 SPOT									0.00	0	2,300,000,00
Total For SBS65									0.00	0	2,300,000,00
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS66 SPOT									0.00	0	
Total For SBS66									0.00	0	
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS67 SPOT									0.00	0	
Total For SBS67									0.00	0	
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS68 SPOT									0.00	0	
Total For SBS68									0.00	0	
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000			0.00	0	
Total SBS69 SPOT									0.00	0	
Total For SBS69									0.00	0	
SBSI11 On 07/12/2023 Spot Bond			3.45000	302.64763	3.45000	302.22601			3,450,000,000,000.00	1,000,000,000	500,000,00

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI11 SPOT										3,450,000,000,000.00	1,000,000,000	500,000,000
Total For SBSI11										3,450,000,000,000.00	1,000,000,000	500,000,000
SBSI14 On 07/12/2033 Spot Bond			5.37000	5.37000	5.37000	5.37000				0.00	0	
Total SBSI14 SPOT										0.00	0	
Total For SBSI14										0.00	0	
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT101 SPOT										0.00	0	
Total For SBT101										0.00	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT102 SPOT										0.00	0	
Total For SBT102										0.00	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT103 SPOT										0.00	0	
Total For SBT103										0.00	0	
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT201 SPOT										0.00	0	
Total For SBT201										0.00	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT202 SPOT										0.00	0	
Total For SBT202										0.00	0	
SBT203 On 03/12/2023 Spot Bond			8.12000	111.28134	8.12000	111.18457				0.00	0	
Total SBT203 SPOT										0.00	0	
Total For SBT203										0.00	0	
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT204 SPOT										0.00	0	
Total For SBT204										0.00	0	
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SBT206 SPOT										0.00	0	
Total For SBT206										0.00	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI004 SPOT										0.00	0	
Total For SGI004										0.00	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI005 SPOT										0.00	0	
Total For SGI005										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SGI006 SPOT										0.00	0	
Total For SGI006										0.00	0	
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SHI02 SPOT										0.00	0	
Total For SHI02										0.00	0	
SHS11U On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total SHS11U/JIBAR SPOT										0.00	0	
Total For SHS11U/JIBAR										0.00	0	
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLI4 SPOT										0.00	0	
Total For SLI4										0.00	0	
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA2 SPOT										0.00	0	
Total For SLRA2										0.00	0	
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA3 SPOT										0.00	0	
Total For SLRA3										0.00	0	
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA4 SPOT										0.00	0	
Total For SLRA4										0.00	0	
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRA5 SPOT										0.00	0	
Total For SLRA5										0.00	0	
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB2 SPOT										0.00	0	
Total For SLRB2										0.00	0	
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB3 SPOT										0.00	0	
Total For SLRB3										0.00	0	
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB4 SPOT										0.00	0	
Total For SLRB4										0.00	0	
SLRB5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRB5 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SLRB5										0.00	0	
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC2 SPOT										0.00	0	
Total For SLRC2										0.00	0	
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC3 SPOT										0.00	0	
Total For SLRC3										0.00	0	
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC4 SPOT										0.00	0	
Total For SLRC4										0.00	0	
SLRC5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SLRC5 SPOT										0.00	0	
Total For SLRC5										0.00	0	
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT02 SPOT										0.00	0	
Total For SNT02										0.00	0	
SNT03 On 12/04/2023 Spot Bond			7.72000	111.16889	7.72000	111.07690				0.00	0	1,550,000,00
Total SNT03 SPOT										0.00	0	1,550,000,00
Total For SNT03										0.00	0	1,550,000,00
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SNT04 SPOT										0.00	0	
Total For SNT04										0.00	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SOLB01 SPOT										0.00	0	
Total For SOLB01										0.00	0	
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA10 SPOT										0.00	0	
Total For SPDA10										0.00	0	
SPDA1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA11 SPOT										0.00	0	
Total For SPDA11										0.00	0	
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA12 SPOT										0.00	0	
Total For SPDA12										0.00	0	
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SPDA13 SPOT										0.00	0	
Total For SPDA13										0.00	0	
SPDA8 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SPDA8 SPOT										0.00	0	
Total For SPDA8										0.00	0	
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG004 SPOT										0.00	0	
Total For SPG004										0.00	0	
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG005 SPOT										0.00	0	
Total For SPG005										0.00	0	
SPG00 On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG006 SPOT										0.00	0	
Total For SPG006										0.00	0	
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG007 SPOT										0.00	0	
Total For SPG007										0.00	0	
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG008 SPOT										0.00	0	
Total For SPG008										0.00	0	
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SPG009 SPOT										0.00	0	
Total For SPG009										0.00	0	
SPGC0 On 15/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SPGC01 SPOT										0.00	0	
Total For SPGC01										0.00	0	
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS039U SPOT										0.00	0	
Total For SS039U										0.00	0	
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS044U SPOT										0.00	0	
Total For SS044U										0.00	0	
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS046U SPOT										0.00	0	
Total For SS046U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS051U SPOT										0.00	0	
Total For SS051U										0.00	0	
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS052U SPOT										0.00	0	
Total For SS052U										0.00	0	
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total SS053U SPOT										0.00	0	
Total For SS053U										0.00	0	
SSN004 On 31/03/2021 Spot Bond			6.68500	100.67499	6.68500	100.60266				0.00	0	
Total SSN004 SPOT										0.00	0	
Total For SSN004										0.00	0	
SSN005 On 31/03/2021 Spot Bond			6.68500	100.67499	6.68500	100.60266				0.00	0	
Total SSN005 SPOT										0.00	0	
Total For SSN005										0.00	0	
SSN011 On 31/01/2025 Spot Bond			5.61500	5.61500	5.61500	5.61500				0.00	0	
Total SSN011 SPOT										0.00	0	
Total For SSN011										0.00	0	
SSN017 On 21/12/2026 Spot Bond			10.72000	102.82090	10.72000	102.70362				0.00	0	
Total SSN017 SPOT										0.00	0	
Total For SSN017										0.00	0	
SSN021 On 28/02/2031 Spot Bond			12.97000	67.00893	12.97000	66.91796				0.00	0	
Total SSN021 SPOT										0.00	0	
Total For SSN021										0.00	0	
SSN029 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN029 SPOT										0.00	0	
Total For SSN029										0.00	0	
SSN034 On 02/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN034 SPOT										0.00	0	
Total For SSN034										0.00	0	
SSN035 On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN035 SPOT										0.00	0	
Total For SSN035										0.00	0	
SSN037 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN037 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN037										0.00	0	
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000				0.00	0	
Total SSN038 SPOT										0.00	0	
Total For SSN038										0.00	0	
SSN04 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN040 SPOT										0.00	0	
Total For SSN040										0.00	0	
SSN04 On 13/10/2023 Spot Bond			7.42000	107.65354	7.42000	107.56786				0.00	0	
Total SSN041 SPOT										0.00	0	
Total For SSN041										0.00	0	
SSN04 On 31/01/2038 Spot Bond			5.18000	98.33950	5.18000	98.18402				0.00	0	
Total SSN043 SPOT										0.00	0	
Total For SSN043										0.00	0	
SSN04 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN044 SPOT										0.00	0	
Total For SSN044										0.00	0	
SSN04 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN046 SPOT										0.00	0	
Total For SSN046										0.00	0	
SSN04 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN047 SPOT										0.00	0	
Total For SSN047										0.00	0	
SSN05 On 08/12/2023 Spot Bond			3.58000	3.58000	3.58000	3.58000				0.00	0	
Total SSN050 SPOT										0.00	0	
Total For SSN050										0.00	0	
SSN05 On 26/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN051 SPOT										0.00	0	
Total For SSN051										0.00	0	
SSN05 On 26/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN052 SPOT										0.00	0	
Total For SSN052										0.00	0	
SSN05 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN054 SPOT										0.00	0	
Total For SSN054										0.00	0	
SSN05 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total SSN055 SPOT										0.00	0	
Total For SSN055										0.00	0	
SSN055 On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN057 SPOT										0.00	0	
Total For SSN057										0.00	0	
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN058 SPOT										0.00	0	
Total For SSN058										0.00	0	
SSN058 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN060 SPOT										0.00	0	
Total For SSN060										0.00	0	
SSN060 On 31/03/2028 Spot Bond			5.34000	5.34000	5.34000	5.34000				0.00	0	
Total SSN061 SPOT										0.00	0	
Total For SSN061										0.00	0	
SSN061 On 31/01/2025 Spot Bond			5.00000	5.00000	5.00000	5.00000				0.00	0	
Total SSN062 SPOT										0.00	0	
Total For SSN062										0.00	0	
SSN062 On 31/01/2038 Spot Bond			5.38000	5.38000	5.38000	5.38000				0.00	0	
Total SSN063 SPOT										0.00	0	
Total For SSN063										0.00	0	
SSN063 On 31/03/2029 Spot Bond			5.19000	5.19000	5.19000	5.19000				0.00	0	
Total SSN064 SPOT										0.00	0	
Total For SSN064										0.00	0	
SSN064 On 31/03/2028 Spot Bond			5.30000	5.30000	5.30000	5.30000				0.00	0	
Total SSN065 SPOT										0.00	0	
Total For SSN065										0.00	0	
SSN065 On 14/05/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN066 SPOT										0.00	0	
Total For SSN066										0.00	0	
SSN066 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN068 SPOT										0.00	0	
Total For SSN068										0.00	0	
SSN068 On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN069 SPOT										0.00	0	
Total For SSN069										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
SSN07(On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN070 SPOT										0.00	0	
Total For SSN070										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN073 SPOT										0.00	0	
Total For SSN073										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN074 SPOT										0.00	0	
Total For SSN074										0.00	0	
SSN07(On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN075 SPOT										0.00	0	
Total For SSN075										0.00	0	
SSN07(On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN076 SPOT										0.00	0	
Total For SSN076										0.00	0	
SSN07(On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN077 SPOT										0.00	0	
Total For SSN077										0.00	0	
SSN07(On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN078 SPOT										0.00	0	
Total For SSN078										0.00	0	
SSN07(On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN079 SPOT										0.00	0	
Total For SSN079										0.00	0	
SSN08(On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN080 SPOT										0.00	0	
Total For SSN080										0.00	0	
SSN08(On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN081 SPOT										0.00	0	
Total For SSN081										0.00	0	
SSN08(On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN082 SPOT										0.00	0	
Total For SSN082										0.00	0	
SSN08(On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN083 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For SSN083										0.00	0	
SSN08 On 07/12/2033 Spot Bond			5.29500	5.29500	5.29500	5.29500				0.00	0	
Total SSN084 SPOT										0.00	0	
Total For SSN084										0.00	0	
SSN08 On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN085 SPOT										0.00	0	
Total For SSN085										0.00	0	
SSN08 On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN086 SPOT										0.00	0	
Total For SSN086										0.00	0	
SSN08 On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN089 SPOT										0.00	0	
Total For SSN089										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN093 SPOT										0.00	0	
Total For SSN093										0.00	0	
SSN09 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN095 SPOT										0.00	0	
Total For SSN095										0.00	0	
SSN09 On 28/05/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN096 SPOT										0.00	0	
Total For SSN096										0.00	0	
SSN09 On 28/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total SSN098 SPOT										0.00	0	
Total For SSN098										0.00	0	
SZ25 On 30/09/2025 Spot Bond			10.24000	95.76665	10.24000	95.66219				0.00	0	
Total SZ25 SPOT										0.00	0	
Total For SZ25										0.00	0	
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T13A11 SPOT										0.00	0	
Total For T13A11										0.00	0	
T13A12 On 21/08/2020 Spot Bond			6.56500	103.19192	6.56500	103.11915				0.00	0	
Total T13A12 SPOT										0.00	0	
Total For T13A12										0.00	0	
T13A15 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total T13A15 SPOT										0.00	0	
Total For T13A15										0.00	0	
T13A16 On 21/08/2020 Spot Bond			6.66500	103.10287	6.66500	103.02908				0.00	0	
Total T13A16 SPOT										0.00	0	
Total For T13A16										0.00	0	
T13A19 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T13A19 SPOT										0.00	0	
Total For T13A19										0.00	0	
T13A20 On 21/08/2020 Spot Bond			6.61500	102.83849	6.61500	102.76543				0.00	0	
Total T13A20 SPOT										0.00	0	
Total For T13A20										0.00	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T13A21 SPOT										0.00	0	
Total For T13A21										0.00	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A11 SPOT										0.00	0	
Total For T14A11										0.00	0	
T14A12 On 21/11/2021 Spot Bond			8.55000	104.99186	8.55000	104.89532				0.00	0	
Total T14A12 SPOT										0.00	0	
Total For T14A12										0.00	0	
T14A13 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total T14A13 SPOT										0.00	0	
Total For T14A13										0.00	0	
T15OM On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T15OM4 SPOT										0.00	0	
Total For T15OM4										0.00	0	
T16OM On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total T16OM1 SPOT										0.00	0	
Total For T16OM1										0.00	0	
TFS136 On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS136 SPOT										0.00	0	
Total For TFS136										0.00	0	
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS142 SPOT										0.00	0	
Total For TFS142										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS145 SPOT										0.00	0	
Total For TFS145										0.00	0	
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS147 SPOT										0.00	0	
Total For TFS147										0.00	0	
TFS14€ On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS148 SPOT										0.00	0	
Total For TFS148										0.00	0	
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS149 SPOT										0.00	0	
Total For TFS149										0.00	0	
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS151 SPOT										0.00	0	
Total For TFS151										0.00	0	
TFS15€ On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS153 SPOT										0.00	0	
Total For TFS153										0.00	0	
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS154 SPOT										0.00	0	
Total For TFS154										0.00	0	
TFS15€ On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	101,784,8€
Total TFS155 SPOT										0.00	0	101,784,8€
Total For TFS155										0.00	0	101,784,8€
TFS15€ On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS156 SPOT										0.00	0	
Total For TFS156										0.00	0	
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS157 SPOT										0.00	0	
Total For TFS157										0.00	0	
TFS15€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS158 SPOT										0.00	0	
Total For TFS158										0.00	0	
TFS15€ On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS159 SPOT										0.00	0	

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 TFS159										0.00	0	
TFS16C On 25/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS160 SPOT										0.00	0	
Total For TFS160										0.00	0	
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS161 SPOT										0.00	0	
Total For TFS161										0.00	0	
TFS162 On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS162 SPOT										0.00	0	
Total For TFS162										0.00	0	
TFS163 On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS163 SPOT										0.00	0	
Total For TFS163										0.00	0	
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TFS164 SPOT										0.00	0	
Total For TFS164										0.00	0	
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	
Total TH10A7 SPOT										0.00	0	
Total For TH10A7										0.00	0	
TH13A3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13A3 SPOT										0.00	0	
Total For TH13A3										0.00	0	
TH13A4 On 21/08/2020 Spot Bond			6.98500	102.52147	6.98500	102.44465				0.00	0	
Total TH13A4 SPOT										0.00	0	
Total For TH13A4										0.00	0	
TH13A7 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13A7 SPOT										0.00	0	
Total For TH13A7										0.00	0	
TH13A8 On 21/08/2020 Spot Bond			6.65500	102.77252	6.65500	102.69908				0.00	0	
Total TH13A8 SPOT										0.00	0	
Total For TH13A8										0.00	0	
TH13B1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B1 SPOT										0.00	0	
Total For TH13B1										0.00	0	
TH13B2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH13B2 SPOT										0.00	0	
Total For TH13B2										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B3 SPOT										0.00	0	
Total For TH13B3										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B4 SPOT										0.00	0	
Total For TH13B4										0.00	0	
TH13B On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13B5 SPOT										0.00	0	
Total For TH13B5										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C1 SPOT										0.00	0	
Total For TH13C1										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C2 SPOT										0.00	0	
Total For TH13C2										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C3 SPOT										0.00	0	
Total For TH13C3										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C4 SPOT										0.00	0	
Total For TH13C4										0.00	0	
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13C5 SPOT										0.00	0	
Total For TH13C5										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D1 SPOT										0.00	0	
Total For TH13D1										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D2 SPOT										0.00	0	
Total For TH13D2										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D3 SPOT										0.00	0	
Total For TH13D3										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D4 SPOT										0.00	0	
Total For TH13D4										0.00	0	
TH13D On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH13D5 SPOT										0.00	0	
Total For TH13D5										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14A3 SPOT										0.00	0	
Total For TH14A3										0.00	0	
TH14A On 21/11/2021 Spot Bond			6.41500	109.91257	6.41500	109.83633				0.00	0	
Total TH14A4 SPOT										0.00	0	
Total For TH14A4										0.00	0	
TH14A On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14A7 SPOT										0.00	0	
Total For TH14A7										0.00	0	
TH14A On 21/11/2021 Spot Bond			6.57500	108.25055	6.57500	108.17362				0.00	0	
Total TH14A8 SPOT										0.00	0	
Total For TH14A8										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B1 SPOT										0.00	0	
Total For TH14B1										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B2 SPOT										0.00	0	
Total For TH14B2										0.00	0	
TH14B On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14B3 SPOT										0.00	0	
Total For TH14B3										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C1 SPOT										0.00	0	
Total For TH14C1										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C2 SPOT										0.00	0	
Total For TH14C2										0.00	0	
TH14C On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14C3 SPOT										0.00	0	

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 TH14C3										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D1 SPOT										0.00	0	
Total For TH14D1										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D2 SPOT										0.00	0	
Total For TH14D2										0.00	0	
TH14D On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TH14D3 SPOT										0.00	0	
Total For TH14D3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A1 SPOT										0.00	0	
Total For TH15A1										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A2 SPOT										0.00	0	
Total For TH15A2										0.00	0	
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	9.82000				0.00	0	
Total TH15A3 SPOT										0.00	0	
Total For TH15A3										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A4 SPOT										0.00	0	
Total For TH15A4										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A5 SPOT										0.00	0	
Total For TH15A5										0.00	0	
TH15A On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A7 SPOT										0.00	0	
Total For TH15A7										0.00	0	
TH15A On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15A8 SPOT										0.00	0	
Total For TH15A8										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B1 SPOT										0.00	0	
Total For TH15B1										0.00	0	
TH15B On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TH15B2 SPOT										0.00	0	
Total For TH15B2										0.00	0	
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15B3 SPOT										0.00	0	
Total For TH15B3										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C1 SPOT										0.00	0	
Total For TH15C1										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C2 SPOT										0.00	0	
Total For TH15C2										0.00	0	
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15C3 SPOT										0.00	0	
Total For TH15C3										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D1 SPOT										0.00	0	
Total For TH15D1										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D2 SPOT										0.00	0	
Total For TH15D2										0.00	0	
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH15D3 SPOT										0.00	0	
Total For TH15D3										0.00	0	
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A1 SPOT										0.00	0	
Total For TH16A1										0.00	0	
TH16A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16A2 SPOT										0.00	0	
Total For TH16A2										0.00	0	
TH16A: On 21/08/2024 Spot Bond			8.49000	101.68150	8.49000	101.58863				0.00	0	
Total TH16A3 SPOT										0.00	0	
Total For TH16A3										0.00	0	
TH16B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16B1 SPOT										0.00	0	
Total For TH16B1										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16C1 SPOT										0.00	0	
Total For TH16C1										0.00	0	
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TH16D1 SPOT										0.00	0	
Total For TH16D1										0.00	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500				0.00	0	
Total TL20/R207 SPOT										0.00	0	
Total For TL20/R207										0.00	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TL21U SPOT										0.00	0	
Total For TL21U										0.00	0	
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TL22 SPOT										0.00	0	
Total For TL22										0.00	0	
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TL23 SPOT										0.00	0	
Total For TL23										0.00	0	
TL24 On 05/09/2022 Spot Bond			7.19000	105.37182	7.19000	105.29095				0.00	0	
Total TL24 SPOT										0.00	0	
Total For TL24										0.00	0	
TL25 On 04/09/2024 Spot Bond			8.28500	106.16537	8.28500	106.07173				0.00	0	
Total TL25 SPOT										0.00	0	
Total For TL25										0.00	0	
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TL26 SPOT										0.00	0	
Total For TL26										0.00	0	
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total TL27 SPOT										0.00	0	
Total For TL27										0.00	0	
TL28 On 24/04/2025 Spot Bond			10.30000	96.35450	10.30000	96.24879				0.00	0	
Total TL28 SPOT										0.00	0	
Total For TL28										0.00	0	
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TL29 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Intere
Total For TL29										0.00	0	
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TL30 SPOT										0.00	0	
Total For TL30										0.00	0	
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	
Total TL31 SPOT										0.00	0	
Total For TL31										0.00	0	
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	
Total TL32 SPOT										0.00	0	
Total For TL32										0.00	0	
TLC09 On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TLC09 SPOT										0.00	0	
Total For TLC09										0.00	0	
TN20 On 17/09/2020 Spot Bond			5.12000	103.27970	5.12000	103.22287			101,470,208,000,000.00	19,818,400,000	10,149,400,00	
Total TN20 SPOT									11,470,208,000,000.00	19,818,400,000	10,149,400,00	
Total For TN20									11,470,208,000,000.00	19,818,400,000	10,149,400,00	
TN20/R On 17/09/2020 Spot Bond			100.00000	76.67914	100.00000	76.07178			0.00	0		
Total TN20/R208 SPOT									0.00	0		
Total For TN20/R208									0.00	0		
TN21U On 13/05/2021 Spot Bond			100.00000	48.73519	100.00000	52.91724			0.00	0		
Total TN21U SPOT									0.00	0		
Total For TN21U									0.00	0		
TN23 On 06/11/2023 Spot Bond			7.67000	109.40550	7.67000	109.31506			272,696,112,000,000.00	35,553,600,000	14,775,781,80	
Total TN23 SPOT									72,696,112,000,000.00	35,553,600,000	14,775,781,80	
Total For TN23									72,696,112,000,000.00	35,553,600,000	14,775,781,80	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.94944	100.00000	15.80795			0.00	0		
Total TN23/R2023 SPOT									0.00	0		
Total For TN23/R2023									0.00	0		
TN25 On 19/08/2025 Spot Bond			10.62000	97.47955	10.62000	97.36878			777,390,372,000,000.00	73,200,600,000	28,376,610,40	
Total TN25 SPOT									777,390,372,000,000.00	73,200,600,000	28,376,610,40	
Total For TN25									777,390,372,000,000.00	73,200,600,000	28,376,610,40	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.46419	100.00000	12.35362			0.00	0		
Total TN25/R186 SPOT									0.00	0		
Total For TN25/R186									0.00	0		
TN27 On 14/11/2027 Spot Bond			11.02000	89.10425	11.02000	93.43096			224,808,000,000,000.00	20,400,000,000	4,660,000,00	

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 TN27 SPOT									24,808,000,000,000.00	20,400,000,000	4,660,000,000
Total For TN27									24,808,000,000,000.00	20,400,000,000	4,660,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.90737	100.00000	13.14170			0.00	0	
Total TN27/R186 SPOT									0.00	0	
Total For TN27/R186									0.00	0	
TN30 On 09/10/2030 Spot Bond			12.41000	89.69108	12.41000	89.57313			49,640,000,000,000.00	4,000,000,000	2,500,000,000
Total TN30 SPOT									19,640,000,000,000.00	4,000,000,000	2,500,000,000
Total For TN30									19,640,000,000,000.00	4,000,000,000	2,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.16790	8.00000	118.06664			0.00	0	
Total TN30/R2030 SPOT									0.00	0	
Total For TN30/R2030									0.00	0	
TN40 On 09/10/2040 Spot Bond			13.64000	80.95555	13.64000	80.83889			160,952,000,000,000.00	11,800,000,000	5,100,000,000
Total TN40 SPOT									10,952,000,000,000.00	11,800,000,000	5,100,000,000
Total For TN40									10,952,000,000,000.00	11,800,000,000	5,100,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.71780	10.75000	100.60260			0.00	0	
Total TN40/R214 SPOT									0.00	0	
Total For TN40/R214									0.00	0	
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total TNF25U SPOT									0.00	0	
Total For TNF25U									0.00	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.21400	10.00000	105.10500			0.00	0	
Total TPDA01/JIBAR SPOT									0.00	0	
Total For TPDA01/JIBAR									0.00	0	
TPDA0 On 30/11/2020 Spot Bond			7.19500	105.33421	7.19500	105.25243			5,036,500,000,000.00	700,000,000	350,000,000
Total TPDA08 SPOT									5,036,500,000,000.00	700,000,000	350,000,000
Total For TPDA08									5,036,500,000,000.00	700,000,000	350,000,000
TRA2A On 14/12/2020 Spot Bond			6.91500	105.36104	6.91500	105.28278			0.00	0	
Total TRA2A3 SPOT									0.00	0	
Total For TRA2A3									0.00	0	
TRA2A On 14/12/2020 Spot Bond			6.71500	6.71500	6.71500	6.71500			0.00	0	
Total TRA2A6 SPOT									0.00	0	
Total For TRA2A6									0.00	0	
TRA2B On 14/12/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total TRA2B1 SPOT									0.00	0	
Total For TRA2B1									0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TRA2B: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2B2 SPOT										0.00	0	
Total For TRA2B2										0.00	0	
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C1 SPOT										0.00	0	
Total For TRA2C1										0.00	0	
TRA2C: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2C2 SPOT										0.00	0	
Total For TRA2C2										0.00	0	
TRA2D On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D1 SPOT										0.00	0	
Total For TRA2D1										0.00	0	
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA2D2 SPOT										0.00	0	
Total For TRA2D2										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A2 SPOT										0.00	0	
Total For TRA3A2										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A3 SPOT										0.00	0	
Total For TRA3A3										0.00	0	
TRA3A: On 14/11/2022 Spot Bond			7.13000	108.58721	7.13000	108.50365				0.00	0	
Total TRA3A4 SPOT										0.00	0	
Total For TRA3A4										0.00	0	
TRA3A: On 14/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A6 SPOT										0.00	0	
Total For TRA3A6										0.00	0	
TRA3A: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3A7 SPOT										0.00	0	
Total For TRA3A7										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B1 SPOT										0.00	0	
Total For TRA3B1										0.00	0	
TRA3B: On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA3B2 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For TRA3B2										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A2 SPOT										0.00	0	
Total For TRA4A2										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A3 SPOT										0.00	0	
Total For TRA4A3										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			7.42000	107.78861	7.42000	107.73107				0.00	0	
Total TRA4A4 SPOT										0.00	0	
Total For TRA4A4										0.00	0	
TRA4A: On 13/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A5 SPOT										0.00	0	
Total For TRA4A5										0.00	0	
TRA4A: On 13/04/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A6 SPOT										0.00	0	
Total For TRA4A6										0.00	0	
TRA4A: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4A7 SPOT										0.00	0	
Total For TRA4A7										0.00	0	
TRA4A: On 13/04/2024 Spot Bond			8.62000	100.48541	8.62000	100.39276				0.00	0	
Total TRA4A8 SPOT										0.00	0	
Total For TRA4A8										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B1 SPOT										0.00	0	
Total For TRA4B1										0.00	0	
TRA4B: On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TRA4B2 SPOT										0.00	0	
Total For TRA4B2										0.00	0	
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ11U SPOT										0.00	0	
Total For TRQ11U										0.00	0	
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ12U SPOT										0.00	0	
Total For TRQ12U										0.00	0	
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TRQ13U SPOT										0.00	0	
Total For TRQ13U										0.00	0	
TRQ14I On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TRQ14U SPOT										0.00	0	
Total For TRQ14U										0.00	0	
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSE03U SPOT										0.00	0	
Total For TSE03U										0.00	0	
TSG01I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG01U SPOT										0.00	0	
Total For TSG01U										0.00	0	
TSG02I On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG02U SPOT										0.00	0	
Total For TSG02U										0.00	0	
TSG03I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG03U SPOT										0.00	0	
Total For TSG03U										0.00	0	
TSG04I On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG04U SPOT										0.00	0	
Total For TSG04U										0.00	0	
TSG05I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG05U SPOT										0.00	0	
Total For TSG05U										0.00	0	
TSG06I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG06U SPOT										0.00	0	
Total For TSG06U										0.00	0	
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG07U SPOT										0.00	0	
Total For TSG07U										0.00	0	
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total TSG08U SPOT										0.00	0	
Total For TSG08U										0.00	0	
TSP23Z On 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP232 SPOT										0.00	0	
Total For TSP232										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
TSP233 On 09/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP233 SPOT										0.00	0	
Total For TSP233										0.00	0	
TSP235 On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP235 SPOT										0.00	0	
Total For TSP235										0.00	0	
TSP238 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP238 SPOT										0.00	0	
Total For TSP238										0.00	0	
TSP239 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP239 SPOT										0.00	0	
Total For TSP239										0.00	0	
TSP240 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP240 SPOT										0.00	0	
Total For TSP240										0.00	0	
TSP241 On 11/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP241 SPOT										0.00	0	
Total For TSP241										0.00	0	
TSP242 On 10/09/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP242 SPOT										0.00	0	
Total For TSP242										0.00	0	
TSP243 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP243 SPOT										0.00	0	
Total For TSP243										0.00	0	
TSP244 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP244 SPOT										0.00	0	
Total For TSP244										0.00	0	
TSP245 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP245 SPOT										0.00	0	
Total For TSP245										0.00	0	
TSP246 On 22/10/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP246 SPOT										0.00	0	
Total For TSP246										0.00	0	
TSP247 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total TSP247 SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP247										0.00	0	
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1A11 SPOT										0.00	0	
Total For TU1A11										0.00	0	
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1B11 SPOT										0.00	0	
Total For TU1B11										0.00	0	
TU1D1 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total TU1D11 SPOT										0.00	0	
Total For TU1D11										0.00	0	
TUHF0 On 24/10/2024 Spot Bond					0.00000	0.00000				0.00	0	
Total TUHF02 SPOT										0.00	0	
Total For TUHF02										0.00	0	
TWC32 On 29/04/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC328 SPOT										0.00	0	
Total For TWC328										0.00	0	
TWC32 On 13/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC329 SPOT										0.00	0	
Total For TWC329										0.00	0	
TWC33 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC330 SPOT										0.00	0	
Total For TWC330										0.00	0	
TWC33 On 27/05/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC331 SPOT										0.00	0	
Total For TWC331										0.00	0	
TWC33 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC332 SPOT										0.00	0	
Total For TWC332										0.00	0	
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC333 SPOT										0.00	0	
Total For TWC333										0.00	0	
TWC33 On 20/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total TWC334 SPOT										0.00	0	
Total For TWC334										0.00	0	
TWC33 On 27/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total TWC335 SPOT										0.00	0	
Total For TWC335										0.00	0	
TWC33 On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				030,000,000,000,000.00	30,300,000,000	22,000,000,000
Total TWC336 SPOT										10,000,000,000,000.00	30,300,000,000	22,000,000,000
Total For TWC336										10,000,000,000,000.00	30,300,000,000	22,000,000,000
UG21 On 02/03/2021 Spot Bond			7.14500	104.62307	7.14500	104.54326				0.00	0	
Total UG21 SPOT										0.00	0	
Total For UG21										0.00	0	
UG26 On 09/03/2026 Spot Bond			11.37000	101.43680	11.37000	101.31495				0.00	0	40,000,000
Total UG26 SPOT										0.00	0	40,000,000
Total For UG26										0.00	0	40,000,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA1U SPOT										0.00	0	
Total For VCJA1U										0.00	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA2U SPOT										0.00	0	
Total For VCJA2U										0.00	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA3U SPOT										0.00	0	
Total For VCJA3U										0.00	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA4U SPOT										0.00	0	
Total For VCJA4U										0.00	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA5U SPOT										0.00	0	
Total For VCJA5U										0.00	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA6U SPOT										0.00	0	
Total For VCJA6U										0.00	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA7U SPOT										0.00	0	
Total For VCJA7U										0.00	0	
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA8U SPOT										0.00	0	
Total For VCJA8U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJA9U SPOT										0.00	0	
Total For VCJA9U										0.00	0	
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB1U SPOT										0.00	0	
Total For VCJB1U										0.00	0	
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB2U SPOT										0.00	0	
Total For VCJB2U										0.00	0	
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB3U SPOT										0.00	0	
Total For VCJB3U										0.00	0	
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB4U SPOT										0.00	0	
Total For VCJB4U										0.00	0	
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB5U SPOT										0.00	0	
Total For VCJB5U										0.00	0	
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB6U SPOT										0.00	0	
Total For VCJB6U										0.00	0	
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB7U SPOT										0.00	0	
Total For VCJB7U										0.00	0	
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB8U SPOT										0.00	0	
Total For VCJB8U										0.00	0	
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCJB9U SPOT										0.00	0	
Total For VCJB9U										0.00	0	
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA1U SPOT										0.00	0	
Total For VCPA1U										0.00	0	
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA2U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total For VCPA2U										0.00	0	
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA3U SPOT										0.00	0	
Total For VCPA3U										0.00	0	
VCPA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA4U SPOT										0.00	0	
Total For VCPA4U										0.00	0	
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA5U SPOT										0.00	0	
Total For VCPA5U										0.00	0	
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA6U SPOT										0.00	0	
Total For VCPA6U										0.00	0	
VCPA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA7U SPOT										0.00	0	
Total For VCPA7U										0.00	0	
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA8U SPOT										0.00	0	
Total For VCPA8U										0.00	0	
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPA9U SPOT										0.00	0	
Total For VCPA9U										0.00	0	
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB1U SPOT										0.00	0	
Total For VCPB1U										0.00	0	
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB2U SPOT										0.00	0	
Total For VCPB2U										0.00	0	
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB3U SPOT										0.00	0	
Total For VCPB3U										0.00	0	
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB4U SPOT										0.00	0	
Total For VCPB4U										0.00	0	
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VCPB5U SPOT										0.00	0	
Total For VCPB5U										0.00	0	
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB6U SPOT										0.00	0	
Total For VCPB6U										0.00	0	
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB7U SPOT										0.00	0	
Total For VCPB7U										0.00	0	
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB8U SPOT										0.00	0	
Total For VCPB8U										0.00	0	
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VCPB9U SPOT										0.00	0	
Total For VCPB9U										0.00	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA03U SPOT										0.00	0	
Total For VJA03U										0.00	0	
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA04U SPOT										0.00	0	
Total For VJA04U										0.00	0	
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA05U SPOT										0.00	0	
Total For VJA05U										0.00	0	
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA06U SPOT										0.00	0	
Total For VJA06U										0.00	0	
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA07U SPOT										0.00	0	
Total For VJA07U										0.00	0	
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA08U SPOT										0.00	0	
Total For VJA08U										0.00	0	
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA09U SPOT										0.00	0	
Total For VJA09U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA10U SPOT										0.00	0	
Total For VJA10U										0.00	0	
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA11U SPOT										0.00	0	
Total For VJA11U										0.00	0	
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJA12U SPOT										0.00	0	
Total For VJA12U										0.00	0	
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB03U SPOT										0.00	0	
Total For VJB03U										0.00	0	
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB04U SPOT										0.00	0	
Total For VJB04U										0.00	0	
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB05U SPOT										0.00	0	
Total For VJB05U										0.00	0	
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB06U SPOT										0.00	0	
Total For VJB06U										0.00	0	
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB07U SPOT										0.00	0	
Total For VJB07U										0.00	0	
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB08U SPOT										0.00	0	
Total For VJB08U										0.00	0	
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB09U SPOT										0.00	0	
Total For VJB09U										0.00	0	
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB10U SPOT										0.00	0	
Total For VJB10U										0.00	0	
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB11U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB11U										0.00	0	
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VJB12U SPOT										0.00	0	
Total For VJB12U										0.00	0	
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE07 SPOT										0.00	0	
Total For VKE07										0.00	0	
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE09 SPOT										0.00	0	
Total For VKE09										0.00	0	
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE10 SPOT										0.00	0	
Total For VKE10										0.00	0	
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE11 SPOT										0.00	0	
Total For VKE11										0.00	0	
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE12 SPOT										0.00	0	
Total For VKE12										0.00	0	
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE13 SPOT										0.00	0	
Total For VKE13										0.00	0	
VKE14 On 27/08/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE14 SPOT										0.00	0	
Total For VKE14										0.00	0	
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE15 SPOT										0.00	0	
Total For VKE15										0.00	0	
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000				0.00	0	
Total VKE16 SPOT										0.00	0	
Total For VKE16										0.00	0	
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA03U SPOT										0.00	0	
Total For VPA03U										0.00	0	
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
Total VPA04U SPOT										0.00	0	
Total For VPA04U										0.00	0	
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA05U SPOT										0.00	0	
Total For VPA05U										0.00	0	
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA06U SPOT										0.00	0	
Total For VPA06U										0.00	0	
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA07U SPOT										0.00	0	
Total For VPA07U										0.00	0	
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA08U SPOT										0.00	0	
Total For VPA08U										0.00	0	
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA09U SPOT										0.00	0	
Total For VPA09U										0.00	0	
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA10U SPOT										0.00	0	
Total For VPA10U										0.00	0	
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA11U SPOT										0.00	0	
Total For VPA11U										0.00	0	
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPA12U SPOT										0.00	0	
Total For VPA12U										0.00	0	
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB03U SPOT										0.00	0	
Total For VPB03U										0.00	0	
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB04U SPOT										0.00	0	
Total For VPB04U										0.00	0	
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB05U SPOT										0.00	0	
Total For VPB05U										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Opt Intere
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB06U SPOT										0.00	0	
Total For VPB06U										0.00	0	
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB07U SPOT										0.00	0	
Total For VPB07U										0.00	0	
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB08U SPOT										0.00	0	
Total For VPB08U										0.00	0	
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB09U SPOT										0.00	0	
Total For VPB09U										0.00	0	
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB10U SPOT										0.00	0	
Total For VPB10U										0.00	0	
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB11U SPOT										0.00	0	
Total For VPB11U										0.00	0	
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VPB12U SPOT										0.00	0	
Total For VPB12U										0.00	0	
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR862U SPOT										0.00	0	
Total For VR862U										0.00	0	
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR865U SPOT										0.00	0	
Total For VR865U										0.00	0	
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR866U SPOT										0.00	0	
Total For VR866U										0.00	0	
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR867U SPOT										0.00	0	
Total For VR867U										0.00	0	
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total VR868U SPOT										0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Opt Intere
Total For VR868U									0.00	0	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR869U SPOT									0.00	0	
Total For VR869U									0.00	0	
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR870U SPOT									0.00	0	
Total For VR870U									0.00	0	
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total VR871U SPOT									0.00	0	
Total For VR871U									0.00	0	
VR1871 On 28/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total VR1871 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
Total For VR1871								10,000,000,000,000.00	50,000,000,000	50,000,000,000	50,000,000,000
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000			0.00	0	
Total WHL01 SPOT									0.00	0	
Total For WHL01									0.00	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL01U SPOT									0.00	0	
Total For WHL01U									0.00	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000			0.00	0	
Total WHL02 SPOT									0.00	0	
Total For WHL02									0.00	0	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL02U SPOT									0.00	0	
Total For WHL02U									0.00	0	
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000			0.00	1,750,400,000	437,600,000
Total WHL03 SPOT									0.00	1,750,400,000	437,600,000
Total For WHL03									0.00	1,750,400,000	437,600,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL03U SPOT									0.00	0	
Total For WHL03U									0.00	0	
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	
Total WHL04U SPOT									0.00	0	
Total For WHL04U									0.00	0	
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Op Inter
Total WHL05U SPOT										0.00	0	
Total For WHL05U										0.00	0	
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WHL06U SPOT										0.00	0	
Total For WHL06U										0.00	0	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	
Total WRS2U SPOT										0.00	0	
Total For WRS2U										0.00	0	
WSP4 On 28/05/2020 Spot Bond			5.65500	104.11287	5.65500	104.04863				0.00	0	
Total WSP4 SPOT										0.00	0	
Total For WSP4										0.00	0	
WSP5 On 28/05/2021 Spot Bond			5.94000	107.01506	5.94000	106.94625				0.00	0	
Total WSP5 SPOT										0.00	0	
Total For WSP5										0.00	0	
WSP5f On 28/05/2021 Spot Bond			100.00000	51.13590	100.00000	50.68224				0.00	0	
Total WSP5/R203 SPOT										0.00	0	
Total For WSP5/R203										0.00	0	
Total for SPOT										2.45e+017	323,790,433,100	741,533,711,46
Total for SPOT :										2.45e+017	323,790,433,100	741,533,711,46
Total Futures										2.45e+017	323,790,458,947	741,535,041,14
Total Options										0.00	0	430,16
Grand Total:										2.45e+017	323,790,458,947	741,535,471,31