



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: 01/04/2020

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			12.82968	67.52085	12.79648	67.67657			0.00	0	350
ES33 On 06/08/2020 Bond Future			13.06373	68.57363	13.02896	68.73232			0.00	0	0
ES33 On 05/11/2020 Bond Future			13.30242	65.85629	13.26609	66.01768			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.56161	66.89224	13.52365	67.05608			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			13.01784	67.85610	12.96935	68.10667			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			13.23993	68.91430	13.18910	69.16942			0.00	0	0
ES42 On 05/11/2020 Bond Future			13.46784	65.72681	13.41461	65.98606			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.70696	66.76051	13.65124	67.02377			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			133.44023	133.44023	133.42423	133.42423			0.00	0	2,087
I2025 On 06/08/2020 Bond Future			134.04771	134.04771	134.03258	134.03258			0.00	0	0
I2025 On 05/11/2020 Bond Future			136.16879	136.16879	136.15367	136.15367			0.00	0	0
I2025 On 04/02/2021 Bond Future			136.81393	136.81393	136.79838	136.79838			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future									0.00	0	2,087
Total For I2025									0.00	0	2,087
I2029 On 07/05/2020 Bond Future			93.83084	93.83084	93.81681	93.81681			0.00	0	2,571
I2029 On 06/08/2020 Bond Future			95.31725	95.31725	95.30369	95.30369			0.00	0	0
I2029 On 05/11/2020 Bond Future			95.68298	95.68298	95.66950	95.66950			0.00	0	0
I2029 On 04/02/2021 Bond Future			97.21056	97.21056	97.19668	97.19668			0.00	0	0
Total I2029 Future									0.00	0	2,571
Total For I2029									0.00	0	2,571
I2033 On 07/05/2020 Bond Future			94.02563	94.02563	89.45259	89.45259			4,983,358.39	53	7,089
I2033 On 06/08/2020 Bond Future			95.51504	95.51504	90.87030	90.87030			0.00	0	0
I2033 On 05/11/2020 Bond Future			95.80656	95.80656	91.08858	91.08858			0.00	0	0
I2033 On 04/02/2021 Bond Future			97.33612	97.33612	92.54261	92.54261			0.00	0	0
Total I2033 Future									4,983,358.39	53	7,089
Total For I2033									4,983,358.39	53	7,089
I2038 On 07/05/2020 Bond Future			100.64680	100.64680	100.62897	100.62897			0.00	0	11,962
I2038 On 06/08/2020 Bond Future			100.54657	100.54657	100.52939	100.52939			0.00	0	0
I2038 On 05/11/2020 Bond Future			102.13748	102.13748	102.12036	102.12036			0.00	0	0
I2038 On 04/02/2021 Bond Future			102.04821	102.04821	102.03061	102.03061			0.00	0	0
Total I2038 Future									0.00	0	11,962
Total For I2038									0.00	0	11,962
I2046 On 07/05/2020 Bond Future			92.69347	92.69347	88.83766	88.83766			0.00	0	15,286
I2046 On 06/08/2020 Bond Future			94.16183	94.16183	90.24563	90.24563			0.00	0	0
I2046 On 05/11/2020 Bond Future			93.85666	93.85666	89.87881	89.87881			0.00	0	0
I2046 On 04/02/2021 Bond Future			95.35498	95.35498	91.31337	91.31337			0.00	0	0
Total I2046 Future									0.00	0	15,286
Total For I2046									0.00	0	15,286
I2050 On 07/05/2020 Bond Future			92.48794	92.48794	90.97943	90.97943			0.00	0	15,776
I2050 On 06/08/2020 Bond Future			92.07384	92.07384	90.54229	90.54229			0.00	0	0
I2050 On 05/11/2020 Bond Future			93.53079	93.53079	91.97515	91.97515			0.00	0	0
I2050 On 04/02/2021 Bond Future			93.10446	93.10446	91.52390	91.52390			0.00	0	0
Total I2050 Future									0.00	0	15,776
Total For I2050									0.00	0	15,776
R186 On 07/05/2020 Bond Future			10.02131	106.35419	9.94622	106.71707		7.68	74,447,933.00	700	88,804
R186 On 06/08/2020 Bond Future			10.22751	102.71649	10.14794	103.08586		8.18	1,027,164.90	10	2,190
R186 On 05/11/2020 Bond Future			10.43974	104.31776	10.35550	104.69319		7.98	0.00	0	0
R186 On 04/02/2021 Bond Future			10.67584	100.66330	10.58654	101.04447		7.91	0.00	0	0
Total R186 Future									75,475,097.90	710	90,994
R186 On 07/05/2020 Bond Future	8.28	Call			0.54000	0.00054	0,260	7.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.93	Call			27.00000	0.02700	16,840	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			5,104.73000	5.10473	5,457,450	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			7,325.57000	7.32557	7,687,350	7.57	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			0.03000	0.00003	0,010	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			10,557.41000	10.55741	10,920,270	7.57	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			12,219.93000	12.21993	12,582,810	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			8,495.75000	8.49575	8,858,350	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			9,574.66000	9.57466	9,937,470	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			0.13000	0.00013	0,060	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			9,520.38000	9.52038	9,883,190	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			0.11000	0.00011	0,050	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			9,628.96000	9.62896	9,991,780	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2.36000	0.00236	1,260	7.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			0.12000	0.00012	0,050	7.57	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			91.13000	0.09113	73,900	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			8,865.63000	8.86563	9,217,770	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			70.06000	0.07006	56,360	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			9,415.42000	9.41542	9,771,090	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			93.29000	0.09329	75,710	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			8,816.08000	8.81608	9,167,870	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			95.49000	0.09549	77,550	8.06	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			8,766.60000	8.76660	9,118,030	8.06	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			12,177.43000	12.17743	12,538,840	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			90.71000	0.09071	76,690	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			347.52000	0.34752	303,520	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			8,349.95000	8.34995	8,681,380	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Call			796.73000	0.79673	711,270	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			5,846.76000	5.84676	6,136,730	7.76	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			352.70000	0.35270	308,160	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			8,305.89000	8.30589	8,636,780	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			342.39000	0.34239	298,930	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			8,394.09000	8.39409	8,726,060	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			9,758.04000	9.75804	10,104,010	7.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			215.01000	0.21501	185,550	7.76	0.00	0	3,500
R186	On	04/02/2021	Bond Future	8.16	Call			196.26000	0.19626	170,810	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			11,306.95000	11.30695	11,662,670	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			199.14000	0.19914	173,370	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			11,260.90000	11.26090	11,616,300	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			193.41000	0.19341	168,280	7.38	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			11,353.05000	11.35305	11,709,090	7.38	0.00	0	0

Contract Details		Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Option											0.00	0	36,172
Total For R186											75,475,097.90	710	127,166
R197	On 07/05/2020			Bond Future	309.23481	309.23481	309.23570	309.23570			0.00	0	2,507
R197	On 06/08/2020			Bond Future	306.35006	306.35006	306.35339	306.35339			0.00	0	0
R197	On 05/11/2020			Bond Future	311.19743	311.19743	311.20165	311.20165			0.00	0	0
R197	On 04/02/2021			Bond Future	308.17920	308.17920	308.18288	308.18288			0.00	0	0
Total R197 Future											0.00	0	2,507
Total For R197											0.00	0	2,507
R202	On 07/05/2020			Bond Future	206.61287	206.61287	206.58017	206.58017			1,239,677.22	6	7,982
R202	On 06/08/2020			Bond Future	205.75158	205.75158	205.72011	205.72011			0.00	0	0
R202	On 05/11/2020			Bond Future	209.00716	209.00716	208.97578	208.97578			0.00	0	0
R202	On 04/02/2021			Bond Future	208.10209	208.10209	208.06954	208.06954			0.00	0	0
Total R202 Future											1,239,677.22	6	7,982
Total For R202											1,239,677.22	6	7,982
R2023	On 07/05/2020			Bond Future	7.02392	103.35085	6.98514	103.44913		3.36	0.00	0	59,868
R2023	On 06/08/2020			Bond Future	7.10057	104.96227	7.05718	105.06295		3.25	0.00	0	0
R2023	On 05/11/2020			Bond Future	7.18885	102.67591	7.14022	102.77842		3.17	0.00	0	0
R2023	On 04/02/2021			Bond Future	7.30743	104.29124	7.25232	104.39521		2.90	0.00	0	0
Total R2023 Future											0.00	0	59,868
R2023	On 07/05/2020	6.90	Call				346.90000	0.34690	300,920	3.40	0.00	0	0
R2023	On 07/05/2020	6.90	Put				563.09000	0.56309	615,390	3.40	0.00	0	0
R2023	On 07/05/2020	6.91	Call				356.43000	0.35643	309,590	3.39	0.00	0	0
R2023	On 07/05/2020	6.91	Put				547.19000	0.54719	598,630	3.39	0.00	0	0
R2023	On 07/05/2020	6.89	Call				337.46000	0.33746	292,340	3.41	0.00	0	0
R2023	On 07/05/2020	6.89	Put				579.07000	0.57907	632,230	3.41	0.00	0	0
R2023	On 06/08/2020	7.27	Call				1,052.88000	1.05288	990,180	3.16	0.00	0	0
R2023	On 06/08/2020	7.27	Put				560.25000	0.56025	598,230	3.16	0.00	0	0
R2023	On 06/08/2020	7.28	Call				1,067.63000	1.06763	1,004,490	3.16	0.00	0	0
R2023	On 06/08/2020	7.28	Put				551.93000	0.55193	589,470	3.16	0.00	0	0
R2023	On 06/08/2020	7.26	Call				1,038.22000	1.03822	975,980	3.15	0.00	0	0
R2023	On 06/08/2020	7.26	Put				568.67000	0.56867	607,110	3.15	0.00	0	0
R2023	On 05/11/2020	7.46	Call				1,369.09000	1.36909	1,305,090	3.15	0.00	0	0
R2023	On 05/11/2020	7.46	Put				697.41000	0.69741	735,920	3.15	0.00	0	0
R2023	On 05/11/2020	7.47	Call				1,383.23000	1.38323	1,318,910	3.16	0.00	0	0
R2023	On 05/11/2020	7.47	Put				690.63000	0.69063	728,820	3.16	0.00	0	0
R2023	On 05/11/2020	7.45	Call				1,355.03000	1.35503	1,291,340	3.15	0.00	0	0
R2023	On 05/11/2020	7.45	Put				704.26000	0.70426	743,080	3.15	0.00	0	0
R2023	On 04/02/2021	6.33	Call				398.39000	0.39839	371,070	2.72	0.00	0	0
R2023	On 04/02/2021	6.33	Put				2,159.15000	2.15915	2,235,800	2.72	0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.34	Call			403.20000	0.40320	375,640	2.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			2,144.66000	2.14466	2,221,070	2.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			393.61000	0.39361	366,550	2.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			2,173.68000	2.17368	2,250,590	2.72	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	59,868
R2030	On	07/05/2020	Bond Future			11.09796	84.07049	11.03319	84.40328		11.09	39,849,412.26	474	104,995
R2030	On	06/08/2020	Bond Future			11.29849	81.37325	11.23065	81.71188		11.82	0.00	0	200
R2030	On	05/11/2020	Bond Future			11.49274	82.64194	11.42189	82.98611		11.63	0.00	0	0
R2030	On	04/02/2021	Bond Future			11.70666	79.93577	11.63255	80.28527		11.65	0.00	0	0
Total R2030 Future												39,849,412.26	474	105,195
R2030	On	07/05/2020	Bond Future	8.79	Call			0.01000	0.00001	0,010	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			12,724.85000	12.72485	13,057,640	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.02000	0.00002	0,010	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			12,662.57000	12.66257	12,995,350	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.01000	0.00001	0,010	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	10.79	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.33000	0.00033	0,170	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			10,274.69000	10.27469	10,607,320	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			12,787.19000	12.78719	13,119,980	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.04000	0.00004	0,020	10.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			12,042.60000	12.04260	12,375,370	10.79	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			12,351.91000	12.35191	12,684,690	10.79	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.02000	0.00002	0,010	10.79	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			14,874.90000	14.87490	15,207,690	10.79	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			3,861.80000	3.86180	4,085,760	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			1,146.88000	1.14688	1,032,210	11.46	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			6,858.99000	6.85899	7,148,820	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			376.01000	0.37601	327,210	11.46	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			12,009.02000	12.00902	12,339,040	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			11,716.21000	11.71621	12,045,240	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			56.50000	0.05650	46,690	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			11,657.89000	11.65789	11,986,710	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			53.78000	0.05378	44,390	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			11,774.62000	11.77462	12,103,860	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			7.13000	0.00713	5,600	11.46	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			13,138.81000	13.13881	13,471,870	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			29.81000	0.02981	24,240	11.46	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			9,892.02000	9.89202	10,212,240	11.46	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			116.74000	0.11674	98,330	11.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Call			55.12000	0.05512	45,520	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			233.79000	0.23379	200,720	11.46	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			11,136.62000	11.13662	11,463,370	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			70.28000	0.07028	58,400	11.46	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			15,347.22000	15.34722	15,683,600	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			10.87000	0.01087	8,620	11.46	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			16,228.07000	16.22807	16,565,170	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			48.68000	0.04868	40,070	11.46	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			3,682.07000	3.68207	3,900,320	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			1,228.04000	1.22804	1,107,660	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			6,617.94000	6.61794	6,904,110	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			411.41000	0.41141	358,950	11.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			8,116.39000	8.11639	8,421,950	11.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			542.34000	0.54234	488,630	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			8,650.49000	8.65049	8,940,950	11.19	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			383.15000	0.38315	342,640	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			9,887.10000	9.88710	10,190,760	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			16,973.51000	16.97351	17,311,210	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			11,085.70000	11.08570	11,399,360	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			6,370.82000	6.37082	6,626,800	11.19	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			276.42000	0.27642	245,510	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			11,032.45000	11.03245	11,345,710	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			280.67000	0.28067	249,370	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			10,979.30000	10.97930	11,292,170	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			272.22000	0.27222	241,710	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			7,715.58000	7.71558	7,993,690	11.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			15,936.26000	15.93626	16,271,760	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			63.25000	0.06325	54,580	11.19	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			13,009.23000	13.00923	13,334,470	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			155.09000	0.15509	136,160	11.19	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			1,023.59000	1.02359	935,400	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			5,965.77000	5.96577	6,213,890	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			17,096.83000	17.09683	17,434,760	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			43.65000	0.04365	37,410	11.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			12,952.74000	12.95274	13,277,700	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			157.72000	0.15772	138,510	11.19	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			703.79000	0.70379	637,730	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			113.76000	0.11376	99,260	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			14,742.32000	14.74232	15,074,470	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			91.78000	0.09178	79,760	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			11,896.16000	11.89616	12,215,290	11.19	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.23	Call			215.27000	0.21527	190,230	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			1,146.63000	1.14663	1,050,580	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			45.43000	0.04543	38,960	11.19	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			13,982.44000	13.98244	14,311,890	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			115.78000	0.11578	101,060	11.19	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			18,597.33000	18.59733	18,937,480	11.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			26.67000	0.02667	22,650	11.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			14,040.42000	14.04042	14,370,090	11.19	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			17,687.47000	17.68747	18,027,230	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			80.53000	0.08053	70,790	10.89	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			13,392.81000	13.39281	13,716,480	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			248.31000	0.24831	222,480	10.89	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			17,747.51000	17.74751	18,087,400	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			13,176.29000	13.17629	13,498,730	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			265.91000	0.26591	238,540	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			13,122.38000	13.12238	13,444,510	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			258.75000	0.25875	232,000	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			13,230.29000	13.23029	13,553,040	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			79.23000	0.07923	69,620	10.89	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			14,832.73000	14.83273	15,163,390	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			171.66000	0.17166	152,820	10.89	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			919.84000	0.91984	844,600	10.89	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			8,091.94000	8.09194	8,366,200	10.89	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			262.31000	0.26231	235,250	10.89	0.00	0	0
Total R2030 Option												0.00	0	143,247
Total For R2030												39,849,412.26	474	248,442
R2032	On	07/05/2020	Bond Future			11.50999	80.09355	11.47050	80.30816		12.32	0.00	0	80,770
R2032	On	06/08/2020	Bond Future			11.70428	81.34235	11.66299	81.56097		12.48	0.00	0	300
R2032	On	05/11/2020	Bond Future			11.90081	78.45603	11.85773	78.67830		13.04	0.00	0	0
R2032	On	04/02/2021	Bond Future			12.11153	79.69020	12.06660	79.91584		12.50	0.00	0	0
Total R2032 Future												0.00	0	81,070
R2032	On	07/05/2020	Bond Future	9.30	Put			13,164.37000	13.16437	13,378,970	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.02000	0.00002	0,010	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			15,216.19000	15.21619	15,430,800	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			11,830.23000	11.83023	12,044,800	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.10000	0.00010	0,060	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			13,841.49000	13.84149	14,056,090	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.01000	0.00001	0,000	11.78	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			0.01000	0.00001	0,000	11.78	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Put			14,045.96000	14.04596	14,260,560	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.13000	0.00013	0,080	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			11,566.59000	11.56659	11,781,150	11.78	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			16,477.15000	16.47715	16,691,760	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	11.78	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.01000	0.00001	0,000	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			13,977.73000	13.97773	14,192,330	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.01000	0.00001	0,000	11.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			13,909.58000	13.90958	14,124,180	11.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			12,989.28000	12.98928	13,202,780	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			38.64000	0.03864	33,760	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			13,118.34000	13.11834	13,332,080	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			5.34000	0.00534	4,510	11.89	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			14,163.44000	14.16344	14,378,740	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			24.82000	0.02482	21,500	11.89	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			39.70000	0.03970	34,690	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			13,053.77000	13.05377	13,267,380	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			40.78000	0.04078	35,660	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			122.01000	0.12201	108,880	11.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			10,247.89000	10.24789	10,453,380	11.89	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			17,562.31000	17.56231	17,780,100	11.89	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			16,298.37000	16.29837	16,513,430	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			80.55000	0.08055	73,340	12.41	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			57.85000	0.05785	52,440	12.41	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			14,185.30000	14.18530	14,395,480	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			147.14000	0.14714	135,050	12.41	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			1,446.76000	1.44676	1,372,480	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			12,240.96000	12.24096	12,444,270	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			255.39000	0.25539	236,170	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			12,182.01000	12.18201	12,385,060	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			247.35000	0.24735	228,630	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			5,984.91000	5.98491	6,137,940	12.41	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			17,425.92000	17.42592	17,642,780	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			13,138.74000	13.13874	13,345,560	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			196.70000	0.19670	181,250	12.41	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			1,311.72000	1.31172	1,242,480	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			12,300.04000	12.30004	12,503,590	12.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			5,617.36000	5.61736	5,765,350	12.41	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			251.34000	0.25134	232,380	12.41	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			287.64000	0.28764	268,700	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			14,104.29000	14.10429	14,310,990	11.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2021	Bond Future	9.63	Call			291.63000	0.29163	272,470	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			14,045.14000	14.04514	14,251,620	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			19,352.70000	19.35270	19,571,920	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			81.08000	0.08108	74,660	11.71	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			16,113.30000	16.11330	16,326,230	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			179.07000	0.17907	166,360	11.71	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			283.70000	0.28370	264,970	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			14,163.55000	14.16355	14,370,460	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			1,196.01000	1.19601	1,137,080	11.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			7,843.35000	7.84335	8,010,060	11.71	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												0.00	0	136,870
R2035	On	07/05/2020	Bond Future			11.76233	81.71977	11.69720	82.10332		12.90	0.00	0	132,531
R2035	On	06/08/2020	Bond Future			11.94945	82.99396	11.88150	83.38414		13.00	0.00	0	410
R2035	On	05/11/2020	Bond Future			12.14045	79.79582	12.06967	80.19231		13.58	0.00	0	0
R2035	On	04/02/2021	Bond Future			12.34881	81.05106	12.27498	81.45365		13.06	0.00	0	0
Total R2035 Future												0.00	0	132,941
R2035	On	07/05/2020	Bond Future	9.55	Put			14,355.78000	14.35578	14,739,320	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			0.01000	0.00001	0,000	12.03	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			12,133.12000	12.13312	12,516,600	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.13000	0.00013	0,060	12.03	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			12,644.86000	12.64486	13,028,370	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Put			17,205.52000	17.20552	17,589,070	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	12.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			17.66000	0.01766	11,160	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			7,117.79000	7.11779	7,494,840	12.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			17,758.57000	17.75857	18,142,120	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			14,961.62000	14.96162	15,345,170	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	12.03	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			12,865.46000	12.86546	13,248,980	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.06000	0.00006	0,030	12.03	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			44.94000	0.04494	30,080	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			5,949.99000	5.94999	6,318,680	12.03	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.07000	0.00007	0,030	12.03	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			14,885.58000	14.88558	15,269,130	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.01000	0.00001	0,000	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			14,809.64000	14.80964	15,193,180	12.03	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	12.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			56.55000	0.05655	46,030	12.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.92	Put			12,684.80000	12.68480	13,064,460	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			58.13000	0.05813	47,350	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			12,614.69000	12.61469	12,994,090	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			55.00000	0.05500	44,740	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			12,755.01000	12.75501	13,134,930	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			213.15000	0.21315	180,150	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			9,151.80000	9.15180	9,508,980	12.01	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			19,588.28000	19.58828	19,977,770	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2.83000	0.00283	2,140	12.01	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			21,607.58000	21.60758	21,997,480	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1.06000	0.00106	0,780	12.01	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			18,875.98000	18.87598	19,265,210	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			3.96000	0.00396	3,010	12.01	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			14,474.47000	14.47447	14,859,120	12.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			27.45000	0.02745	21,920	12.01	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			404.04000	0.40404	358,940	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			11,107.48000	11.10748	11,458,870	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			391.56000	0.39156	347,620	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			11,231.08000	11.23108	11,583,630	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			397.76000	0.39776	353,240	12.70	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			11,169.20000	11.16920	11,521,170	12.70	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			14,077.29000	14.07729	14,441,400	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			13,567.18000	13.56718	13,927,620	12.25	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			1,386.35000	1.38635	1,278,660	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			7,992.64000	7.99264	8,287,540	12.25	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			378.04000	0.37804	340,000	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			14,141.66000	14.14166	14,506,210	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			383.30000	0.38330	344,820	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			372.85000	0.37285	335,240	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			14,206.18000	14.20618	14,571,160	12.25	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			427.49000	0.42749	385,340	12.25	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												0.00	0	204,092
R2037	On	07/05/2020	Bond Future			11.85330	78.18711	11.81876	78.38859		13.45	0.00	0	85,490
R2037	On	06/08/2020	Bond Future			12.04139	75.14759	12.00529	75.35286		14.36	0.00	0	300
R2037	On	05/11/2020	Bond Future			12.22141	76.31927	12.18383	76.52801		14.21	0.00	0	0
R2037	On	04/02/2021	Bond Future			12.41713	73.26323	12.37799	73.47511		14.50	0.00	0	0
Total R2037 Future												0.00	0	85,790
R2037	On	07/05/2020	Bond Future	9.60	Call			0.01000	0.00001	0,000	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			14,899.57000	14.89957	15,101,040	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/05/2020	Bond Future	9.61	Call			0.01000	0.00001	0,000	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			14,822.78000	14.82278	15,024,250	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			14,976.44000	14.97644	15,177,920	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			11,902.37000	11.90237	12,103,780	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.18000	0.00018	0,110	12.61	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			14,136.03000	14.13603	14,337,510	12.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.01000	0.00001	0,010	12.61	0.00	0	7,500
R2037	On	06/08/2020	Bond Future	9.87	Call			38.07000	0.03807	33,560	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			13,916.25000	13.91625	14,117,010	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			39.18000	0.03918	34,560	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			13,843.54000	13.84354	14,044,190	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			36.99000	0.03699	32,590	13.37	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			13,989.07000	13.98907	14,189,940	13.37	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			264.75000	0.26475	246,480	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			12,859.69000	12.85969	13,050,160	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			269.28000	0.26928	250,750	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			12,793.51000	12.79351	12,983,720	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			260.29000	0.26029	242,280	13.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			12,926.03000	12.92603	13,116,760	13.34	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			12,131.15000	12.13115	12,311,700	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			598.10000	0.59810	566,770	13.60	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			8,287.91000	8.28791	8,119,630	15.57	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,491.69000	1.49169	1,535,290	15.57	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			4,970.38000	4.97038	5,086,590	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			10,004.37000	10.00437	10,172,030	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			462.55000	0.46255	437,080	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			13,369.47000	13.36947	13,555,880	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			5,221.42000	5.22142	5,341,160	13.60	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			468.69000	0.46869	442,940	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			13,306.13000	13.30613	13,492,260	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			456.47000	0.45647	431,270	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			13,432.96000	13.43296	13,619,640	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			927.58000	0.92758	883,360	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			2,703.56000	2.70356	2,607,890	13.60	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			506.91000	0.50691	479,480	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			12,929.20000	12.92920	13,113,650	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			17,645.39000	17.64539	17,845,300	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			186.66000	0.18666	174,690	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			2,554.74000	2.55474	2,462,600	13.60	0.00	0	0

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 R2037 Option										0.00	0	16,296
Total For R2037										0.00	0	102,086
R2040 On 07/05/2020 Bond Future			11.86124	80.85390	11.81126	81.16495		13.72		0.00	0	65,698
R2040 On 06/08/2020 Bond Future			12.04393	77.60545	11.99173	77.92205		14.63		0.00	0	600
R2040 On 05/11/2020 Bond Future			12.21845	78.81552	12.16414	79.13720		14.30		0.00	0	0
R2040 On 04/02/2021 Bond Future			12.40805	75.54831	12.35144	75.87502		14.59		0.00	0	0
Total R2040 Future										0.00	0	66,298
R2040 On 07/05/2020 Bond Future	9.74	Call			0.01000	0.00001	0,000	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			14,897.77000	14.89777	15,208,810	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.01000	0.00001	0,010	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			14,815.29000	14.81529	15,126,340	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.01000	0.00001	0,000	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.40000	0.00040	0,220	12.61		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			12,789.90000	12.78990	13,100,900	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.11000	0.00011	0,060	12.61		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			16,912.20000	16.91220	17,223,250	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	12.61		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			125.79000	0.12579	95,490	12.61		0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			105.18000	0.10518	120,200	14.06		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			5,346.47000	5.34647	5,050,440	14.06		0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			13,996.71000	13.99671	14,307,740	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.03000	0.00003	0,010	12.61		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			11,607.99000	11.60799	11,918,860	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			14,980.37000	14.98037	15,291,410	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			480.91000	0.48091	543,320	13.25		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			2,847.69000	2.84769	2,599,050	13.25		0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			1,336.18000	1.33618	1,480,270	12.61		0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			1,265.83000	1.26583	1,098,870	12.61		0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			4,781.50000	4.78150	5,062,250	12.61		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			381.45000	0.38145	337,580	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			7,874.90000	7.87490	8,147,630	13.25		0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			836.61000	0.83661	755,670	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			5,508.66000	5.50866	5,744,320	13.25		0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			335.74000	0.33574	296,170	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			8,255.15000	8.25515	8,532,180	13.25		0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			17,385.20000	17.38520	17,699,770	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			11.04000	0.01104	9,010	13.25		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			13,363.18000	13.36318	13,671,280	13.25		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			54.72000	0.05472	46,220	13.25		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			48.67000	0.04867	41,000	13.25		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	10.03	Put			13,672.23000	13.67223	13,981,160	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			50.12000	0.05012	42,260	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			13,594.74000	13.59474	13,903,480	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			47.25000	0.04725	39,780	13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			13,749.85000	13.74985	14,058,980	13.25	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			13,332.91000	13.33291	13,629,000	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			260.25000	0.26025	234,660	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			2,061.53000	2.06153	1,933,290	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			4,904.05000	4.90405	5,097,490	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			15,031.69000	15.03169	15,335,610	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			169.10000	0.16910	151,340	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			1,654.01000	1.65401	1,544,150	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			5,774.91000	5.77491	5,986,730	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			17,133.98000	17.13398	17,444,600	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			97.64000	0.09764	86,580	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			19,011.15000	19.01115	19,325,740	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			58.84000	0.05884	51,750	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			300.07000	0.30007	271,250	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			12,763.06000	12.76306	13,055,920	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			305.38000	0.30538	276,130	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			12,692.62000	12.69262	12,985,050	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			294.84000	0.29484	266,430	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			12,833.68000	12.83368	13,126,950	13.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			2,007.42000	2.00742	1,893,570	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			6,766.06000	6.76606	6,978,920	13.70	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			2,342.63000	2.34263	2,215,650	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			6,025.16000	6.02516	6,224,890	13.70	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			20,201.69000	20.20169	20,515,840	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			132.25000	0.13225	119,690	13.70	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			14,484.12000	14.48412	14,776,620	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			429.67000	0.42967	395,460	13.70	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			19,550.15000	19.55015	19,862,700	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			151.80000	0.15180	137,640	13.70	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			15,701.18000	15.70118	16,000,010	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			336.14000	0.33614	308,260	13.70	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			535.47000	0.53547	494,480	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			13,383.36000	13.38336	13,669,080	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			542.71000	0.54271	501,260	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			13,316.04000	13.31604	13,601,300	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			550.02000	0.55002	508,110	13.70	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			13,248.89000	13.24889	13,533,690	13.70	0.00	0	0

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 R2040 Option										0.00	0	53,185
Total For R2040										0.00	0	119,483
R2044 On 07/05/2020 Bond Future			11.90437	77.62925	11.85423	77.93929		14.16		0.00	0	82,870
R2044 On 06/08/2020 Bond Future			12.08222	74.45579	12.02984	74.77132		15.11		0.00	0	3,339
R2044 On 05/11/2020 Bond Future			12.25194	75.61671	12.19741	75.93740		14.79		0.00	0	0
R2044 On 04/02/2021 Bond Future			12.43618	72.42438	12.37933	72.75000		15.09		0.00	0	0
Total R2044 Future										0.00	0	86,209
R2044 On 07/05/2020 Bond Future	9.91	Put			13,961.57000	13.96157	14,271,590	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			0.03000	0.00003	0,010	13.07		0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			71.05000	0.07105	52,250	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			5,573.20000	5.57320	5,864,440	13.07		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.98	Put			13,385.06000	13.38506	13,695,070	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			0.06000	0.00006	0,030	13.07		0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			98.42000	0.09842	73,680	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			5,112.70000	5.11270	5,398,000	13.07		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			19,624.06000	19.62406	19,934,100	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			0.00000	0.00000	0,000	13.07		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			13,467.04000	13.46704	13,777,060	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			0.05000	0.00005	0,030	13.07		0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			24.05000	0.02405	16,690	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			7,020.48000	7.02048	7,323,160	13.07		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			18,986.32000	18.98632	19,296,360	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	13.07		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.81	Call			0.01000	0.00001	0,010	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			14,796.01000	14.79601	15,106,050	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			0.01000	0.00001	0,000	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			14,964.44000	14.96444	15,274,470	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			17,909.20000	17.90920	18,219,240	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	13.07		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			0.01000	0.00001	0,000	13.07		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			14,880.16000	14.88016	15,190,190	13.07		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			19,756.48000	19.75648	20,071,210	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			3.98000	0.00398	3,180	13.75		0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			14,472.18000	14.47218	14,781,900	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			35.55000	0.03555	29,740	13.75		0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			568.06000	0.56806	507,840	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			15,450.55000	15.45055	15,761,950	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			7,615.63000	7.61563	7,884,430	13.75		0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			25.02000	0.02502	20,770	13.75		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			15,368.19000	15.36819	15,679,470	13.75		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.88	Call			25.85000	0.02585	21,470	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			15,285.98000	15.28598	15,597,130	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			24.21000	0.02421	20,080	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			6,650.71000	6.65071	6,906,020	13.75	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			22,988.19000	22.98819	23,303,520	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			0.91000	0.00091	0,710	13.75	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			17,129.10000	17.12910	17,442,390	13.75	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			12.25000	0.01225	10,010	13.75	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			412.23000	0.41223	365,500	13.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			906.38000	0.90638	836,060	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			8,193.60000	8.19360	8,443,970	13.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			15,098.57000	15.09857	15,401,840	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			164.91000	0.16491	147,490	13.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			20,938.90000	20.93890	21,255,190	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			12,853.64000	12.85364	13,146,200	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			6,488.28000	6.48828	6,712,830	13.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			296.03000	0.29603	267,480	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			12,781.69000	12.78169	13,073,830	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			301.36000	0.30136	272,380	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			12,709.94000	12.70994	13,001,650	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			290.78000	0.29078	262,650	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			158.45000	0.15845	141,620	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			21,386.43000	21.38643	21,703,190	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			30.24000	0.03024	26,310	13.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			15,724.54000	15.72454	16,030,060	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			140.33000	0.14033	125,160	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			1,372.81000	1.37281	1,276,670	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			84.15000	0.08415	74,420	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			15,645.68000	15.64568	15,950,940	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			143.22000	0.14322	127,790	13.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			25,301.44000	25.30144	25,620,740	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			9.63000	0.00963	8,240	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			15,254.01000	15.25401	15,557,870	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			34.31000	0.03431	29,910	13.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			1,051.46000	1.05146	972,690	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			7,580.73000	7.58073	7,822,650	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			1,458.23000	1.45823	1,357,750	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			6,243.36000	6.24336	6,463,570	13.71	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			17,668.14000	17.66814	17,979,100	13.71	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			469.99000	0.46999	432,970	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			13,918.08000	13.91808	14,206,680	14.16	0.00	0	0

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	04/02/2021	Bond Future	10.37	Call			476.64000	0.47664	439,190	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			13,847.93000	13.84793	14,136,100	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			463.40000	0.46340	426,810	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			13,988.40000	13.98840	14,277,430	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			880.24000	0.88024	818,840	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			10,767.21000	10.76721	11,031,430	14.16	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			425.41000	0.42541	391,310	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			14,414.31000	14.41431	14,705,830	14.16	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			19,277.35000	19.27735	19,588,350	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			156.63000	0.15663	142,010	14.16	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			16,259.92000	16.25992	16,560,600	14.16	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			292.69000	0.29269	267,750	14.16	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												0.00	0	104,359
R2048	On	07/05/2020	Bond Future			11.85974	76.56451	11.81940	76.81742		14.44	0.00	0	100,621
R2048	On	06/08/2020	Bond Future			12.02693	77.75827	11.98479	78.01578		14.50	0.00	0	400
R2048	On	05/11/2020	Bond Future			12.19657	74.54183	12.15265	74.80354		15.04	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.38084	75.71441	12.33500	75.98016		14.41	0.00	0	0
Total R2048 Future												0.00	0	101,021
R2048	On	07/05/2020	Bond Future	9.78	Call			0.01000	0.00001	0,000	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			15,116.64000	15.11664	15,369,540	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.01000	0.00001	0,000	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			15,029.67000	15.02967	15,282,570	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.01000	0.00001	0,000	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			15,203.74000	15.20374	15,456,640	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.41000	0.00041	0,250	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			11,585.89000	11.58589	11,838,640	13.28	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			14.20000	0.01420	10,120	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			7,700.18000	7.70018	7,949,010	13.28	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			15,905.85000	15.90585	16,158,760	13.28	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	13.28	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			1,799.67000	1.79967	1,891,090	13.80	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			3,393.57000	3.39357	3,227,480	13.80	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			3,063.97000	3.06397	3,200,730	13.18	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			1,915.23000	1.91523	1,794,480	13.18	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			6,411.66000	6.41166	6,616,030	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			604.63000	0.60463	551,490	13.13	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			958.66000	0.95866	1,012,330	14.50	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			5,392.48000	5.39248	5,188,640	14.50	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			11,503.48000	11.50348	11,748,360	13.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	10.35	Call			103.94000	0.10394	91,310	13.13	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			2,891.52000	2.89152	3,022,920	13.23	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			2,056.77000	2.05677	1,930,660	13.23	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			6,123.07000	6.12307	6,323,380	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			665.78000	0.66578	608,580	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			7,957.45000	7.95745	8,179,600	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			359.86000	0.35986	324,500	13.13	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			20,945.01000	20.94501	21,202,130	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2.12000	0.00212	1,730	13.13	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			23,369.52000	23.36952	23,626,900	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			0.67000	0.00067	0,540	13.13	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			65.57000	0.06557	57,070	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			12,747.91000	12.74791	12,996,920	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			67.55000	0.06755	58,830	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			12,668.73000	12.66873	12,917,520	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			63.64000	0.06364	55,360	13.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			12,827.26000	12.82726	13,076,490	13.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			165.89000	0.16589	151,140	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			15,090.01000	15.09001	15,336,970	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			159.23000	0.15923	144,990	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			15,249.92000	15.24992	15,497,390	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			162.53000	0.16253	148,040	13.91	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			15,169.86000	15.16986	15,417,080	13.91	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			552.16000	0.55216	516,960	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			13,010.88000	13.01088	13,241,430	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			536.82000	0.53682	502,410	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			13,150.45000	13.15045	13,381,790	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			544.45000	0.54445	509,650	13.53	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			13,080.56000	13.08056	13,311,510	13.53	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												0.00	0	129,409
R208	On	07/05/2020	Bond Future			4.61557	102.59859	4.60373	102.60891		0.62	0.00	0	29,633
R208	On	06/08/2020	Bond Future			3.95396	104.19828	3.93601	104.20961		0.41	0.00	0	0
R208	On	05/11/2020	Bond Future			2.40476	102.42353	2.37471	102.43531		0.16	0.00	0	0
Total R208 Future												0.00	0	29,633
R208	On	07/05/2020	Bond Future	4.81	Call			202.96000	0.20296	193,920	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			23.40000	0.02340	24,680	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			210.41000	0.21041	201,290	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			22.16000	0.02216	23,360	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			195.56000	0.19556	186,610	0.64	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2020	Bond Future	4.80	Put		24.70000	0.02470	26,070	0.64	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call		1,016.19000	1.01619	1,004,860	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		0.04000	0.00004	0,040	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		1,022.38000	1.02238	1,011,060	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.03000	0.00003	0,040	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,009.99000	1.00999	998,660	0.50	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.04000	0.00004	0,040	0.50	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		934.54000	0.93454	922,760	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		938.39000	0.93839	926,610	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		930.69000	0.93069	918,910	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.23	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											0.00	0	29,633
R209	On	07/05/2020	Bond Future			11.73598	61.59404	11.70088	61.76793	15.76	10,902,145.08	177	72,006
R209	On	06/08/2020	Bond Future			11.90601	62.55443	11.86948	62.73151	15.97	0.00	0	200
R209	On	05/11/2020	Bond Future			12.07648	60.38237	12.03854	60.56237	16.48	0.00	0	0
R209	On	04/02/2021	Bond Future			12.25742	61.33219	12.21803	61.51494	15.63	0.00	0	0
Total R209 Future											10,902,145.08	177	72,206
R209	On	07/05/2020	Bond Future	9.46	Call		0.06000	0.00006	0,040	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put		12,819.57000	12.81957	12,993,440	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call		0.06000	0.00006	0,040	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put		12,753.99000	12.75399	12,927,860	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call		0.05000	0.00005	0,030	15.60	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put		12,885.22000	12.88522	13,059,090	15.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,000	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		46,693.15000	46.69315	46,870,230	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,000	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put		46,584.82000	46.58482	46,761,900	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,000	15.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put		46,801.63000	46.80163	46,978,710	15.73	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call		340.24000	0.34024	319,580	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put		11,262.62000	11.26262	11,421,960	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call		345.16000	0.34516	324,260	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put		11,206.82000	11.20682	11,365,920	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call		335.37000	0.33537	314,950	15.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put		11,318.54000	11.31854	11,478,120	15.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call		466.10000	0.46610	441,790	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put		11,601.49000	11.60149	11,759,930	14.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2021	Bond Future	10.12	Call			471.87000	0.47187	447,320	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			11,547.51000	11.54751	11,705,710	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			460.39000	0.46039	436,320	14.59	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			11,655.60000	11.65560	11,814,280	14.59	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												10,902,145.08	177	72,206
R210	On	07/05/2020	Bond Future			173.48916	173.48916	173.46181	173.46181			0.00	0	1,419
R210	On	06/08/2020	Bond Future			176.23740	176.23740	176.21102	176.21102			0.00	0	0
R210	On	05/11/2020	Bond Future			176.30485	176.30485	176.27835	176.27835			0.00	0	0
R210	On	04/02/2021	Bond Future			179.11944	179.11944	179.09231	179.09231			0.00	0	0
Total R210 Future												0.00	0	1,419
Total For R210												0.00	0	1,419
R212	On	07/05/2020	Bond Future			164.73494	164.73494	165.02876	165.02876			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.04939	165.04939	165.34921	165.34921			0.00	0	0
R212	On	05/11/2020	Bond Future			167.66098	167.66098	167.96595	167.96595			0.00	0	0
R212	On	04/02/2021	Bond Future			168.00834	168.00834	168.31787	168.31787			0.00	0	0
Total R212 Future												0.00	0	6,719
Total For R212												0.00	0	6,719
R213	On	07/05/2020	Bond Future			11.33202	74.77343	11.27196	75.07357		12.60	0.00	0	16,774
R213	On	06/08/2020	Bond Future			11.51812	75.93923	11.45543	76.24471		12.77	0.00	0	300
R213	On	05/11/2020	Bond Future			11.70968	73.58013	11.64436	73.89055		13.16	0.00	0	0
R213	On	04/02/2021	Bond Future			11.91977	74.73764	11.85162	75.05287		12.51	0.00	0	0
Total R213 Future												0.00	0	17,074
R213	On	07/05/2020	Bond Future	9.02	Call			0.03000	0.00003	0,020	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			12,549.74000	12.54974	12,849,870	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.03000	0.00003	0,010	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			12,673.46000	12.67346	12,973,580	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.03000	0.00003	0,010	12.38	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			12,611.57000	12.61157	12,911,690	12.38	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			11,640.62000	11.64062	11,935,950	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			62.30000	0.06230	52,560	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			11,756.58000	11.75658	12,052,320	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			63.79000	0.06379	53,840	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			11,698.56000	11.69856	11,994,090	12.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			65.30000	0.06530	55,150	12.50	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			11,042.78000	11.04278	11,323,140	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			304.18000	0.30418	273,740	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			10,989.98000	10.98998	11,269,960	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			308.65000	0.30865	277,850	12.72	0.00	0	0

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	05/11/2020	Bond Future	9.61	Put			10,937.27000	10.93727	11,216,890	12.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			299.75000	0.29975	269,690	12.72	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			282.34000	0.28234	256,070	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			13,020.50000	13.02050	13,309,460	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			286.13000	0.28613	259,570	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			12,966.76000	12.96676	13,255,430	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			289.96000	0.28996	263,100	11.68	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			12,913.12000	12.91312	13,201,490	11.68	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,074
R214	On	07/05/2020	Bond Future			11.79257	60.53734	11.74195	60.79429		16.22	0.00	0	21,477
R214	On	06/08/2020	Bond Future			11.95366	61.48121	11.90097	61.74273		16.41	0.00	0	300
R214	On	05/11/2020	Bond Future			12.11693	59.14979	12.06220	59.41552		17.00	0.00	0	0
R214	On	04/02/2021	Bond Future			12.29369	60.08025	12.23677	60.35009		16.10	0.00	0	0
Total R214 Future												0.00	0	21,777
R214	On	07/05/2020	Bond Future	9.76	Call			0.24000	0.00024	0,140	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			11,687.82000	11.68782	11,944,670	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.26000	0.00026	0,150	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			11,619.91000	11.61991	11,876,750	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.22000	0.00022	0,130	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			11,755.83000	11.75583	12,012,690	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			14,852.58000	14.85258	15,109,520	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.01000	0.00001	0,000	16.00	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			10,679.91000	10.67991	10,936,590	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.68000	0.00068	0,410	16.00	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			42.28000	0.04228	31,330	16.00	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			6,002.94000	6.00294	6,248,940	16.00	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			111.68000	0.11168	97,760	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			11,120.15000	11.12015	11,367,750	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			114.24000	0.11424	100,050	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			11,057.09000	11.05709	11,304,420	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			109.16000	0.10916	95,510	16.12	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			11,183.35000	11.18335	11,431,220	16.12	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			433.15000	0.43315	398,270	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			10,494.81000	10.49481	10,725,660	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			439.38000	0.43938	404,090	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			10,438.05000	10.43805	10,668,490	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			426.99000	0.42699	392,510	16.45	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			10,551.74000	10.55174	10,782,990	16.45	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			558.58000	0.55858	519,080	15.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2021	Bond Future	10.32	Put			11,015.25000	11.01525	11,245,590	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			565.52000	0.56552	525,620	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			10,959.92000	10.95992	11,189,860	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			551.71000	0.55171	512,600	15.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			11,070.73000	11.07073	11,301,460	15.04	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												0.00	0	25,527
Total for Bond												132,449,690.85	1,420	1,454,882
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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 I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	07/05/2020	GOVI			631.40400	631.40400	633.66200	633.66200			0.00	0	1,180
GOVI	On	06/08/2020	GOVI			641.14300	641.14300	643.43800	643.43800			0.00	0	1
GOVI	On	05/11/2020	GOVI			651.24300	651.24300	653.57500	653.57500			0.00	0	0
GOVI	On	04/02/2021	GOVI			661.49100	661.49100	663.85900	663.85900			0.00	0	0
Total GOVI Future												0.00	0	1,181
GOVI	On	07/05/2020	GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Put			863,280.00000	86.32800	885,860,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			863,380.00000	86.33800	885,960,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put			863,180.00000	86.31800	885,760,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			846,920.00000	84.69200	869,870,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put			847,020.00000	84.70200	869,970,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put			846,820.00000	84.68200	869,770,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put			842,650.00000	84.26500	865,970,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	05/11/2020	GOVI	737.85	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put		842,750.00000	84.27500	866,070,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put		842,550.00000	84.25500	865,870,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put		870,910.00000	87.09100	894,590,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put		871,010.00000	87.10100	894,690,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put		870,810.00000	87.08100	894,490,000		0.00	0	0
Total GOVI Option											0.00	0	0
Total For GOVI											0.00	0	1,181
Total for GOVI											0.00	0	1,181
AL37	On	07/05/2020	Index Future			644.44400	644.44400	646.72300	646.72300		0.00	0	0
AL37	On	06/08/2020	Index Future			654.38400	654.38400	656.70000	656.70000		0.00	0	0
AL37	On	05/11/2020	Index Future			664.69300	664.69300	667.04600	667.04600		0.00	0	0
AL37	On	04/02/2021	Index Future			675.15200	675.15200	677.54100	677.54100		0.00	0	0
Total AL37 Future											0.00	0	0
Total For AL37											0.00	0	0
AL7T	On	07/05/2020	Index Future			708.48500	708.48500	711.22100	711.22100		0.00	0	0
AL7T	On	06/08/2020	Index Future			719.41300	719.41300	722.19300	722.19300		0.00	0	0
AL7T	On	05/11/2020	Index Future			730.74600	730.74600	733.57000	733.57000		0.00	0	0
AL7T	On	04/02/2021	Index Future			742.24400	742.24400	745.11300	745.11300		0.00	0	0
Total AL7T Future											0.00	0	0
Total For AL7T											0.00	0	0
ALBI	On	07/05/2020	Index Future			639.21600	639.21600	641.46200	641.46200		0.00	0	208
ALBI	On	06/08/2020	Index Future			649.07500	649.07500	651.35800	651.35800		0.00	0	0
ALBI	On	05/11/2020	Index Future			659.30000	659.30000	661.62000	661.62000		0.00	0	0
ALBI	On	04/02/2021	Index Future			669.67400	669.67400	672.03000	672.03000		0.00	0	0
Total ALBI Future											0.00	0	208
Total For ALBI											0.00	0	208
IGOV	On	07/05/2020	Index Future			243.44200	243.44200	241.67900	241.67900		1,032,194,080.00	424	559
IGOV	On	06/08/2020	Index Future			247.25700	247.25700	245.46700	245.46700		0.00	0	0
IGOV	On	05/11/2020	Index Future			251.21100	251.21100	249.39300	249.39300		0.00	0	0
IGOV	On	04/02/2021	Index Future			255.22200	255.22200	253.37400	253.37400		0.00	0	0
Total IGOV Future											1,032,194,080.00	424	559
Total For IGOV											1,032,194,080.00	424	559
Total for Index											1,032,194,080.00	424	767
5Y STN	On	21/12/2021	Interest Rate Swap			92.85000	92.85000	92.79000	92.79000		0.00	0	51

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 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,164,643,770.85	1,844	1,456,881
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.46560				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			7.72000	101.48335	7.72000	106.15359				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	104.24000	10.00000	104.15800				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	100.93478	11.37000	100.84477				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	101.06578	11.81000	100.97128				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	53.96348	100.00000	53.60403				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

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 AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	41.98014	100.00000	41.70051				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.75000	4.75000	4.75000	288.24959				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.60487				0.00	0	0

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 ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF001 On 18/07/2024 Spot Bond					0.00000	101.70773				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF003 On 01/12/2030 Spot Bond					0.00000	100.90873				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.64124				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.29776				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	102.29697				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.58616				0.00	300,000,000	300,000,000
Total ABFN15 SPOT										0.00	300,000,000	300,000,000
Total For ABFN15										0.00	300,000,000	300,000,000
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.15676				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	102.27378				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond					0.00000	100.95297				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.79675				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.91084				0.00	0	0

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 ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.86030				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.90780				0.00	12,820,000,000	6,410,000,000
Total ABFN24 SPOT										0.00	12,820,000,000	6,410,000,000
Total For ABFN24										0.00	12,820,000,000	6,410,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	103.17136				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.86139				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.20468				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.04388				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.13849				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.50375				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	101.07744				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	101.26780				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.78037				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.39825				0.00	0	0

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 ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.41330				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.14557				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.82976				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.55811				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.52800				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.38289				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.75062				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.48619				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.77887				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.80944				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.83136				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.02241				0.00	0	0

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 ABJ01 SPOT									0.00	0	0
Total For ABJ01									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.36233			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.12250			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.52873			0.00	0	200,000,000
Total ABK8 SPOT									0.00	0	200,000,000
Total For ABK8									0.00	0	200,000,000
ABKI02 On 05/06/2020 Spot Bond			6.00000	6.00000	6.00000	154.60933			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	106.39623	100.00000	105.62262			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			5.70000	5.70000	5.70000	139.41779		228,000,000,000.00		40,000,000	20,000,000
Total ABKI03 SPOT								228,000,000,000.00		40,000,000	20,000,000
Total For ABKI03								228,000,000,000.00		40,000,000	20,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	40.03972	100.00000	39.76398			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			9.05000	9.05000	9.05000	123.76147			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.07221	100.00000	11.98949			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.70592			0.00	0	407,000,000
Total ABKS1 SPOT									0.00	0	407,000,000
Total For ABKS1									0.00	0	407,000,000
ABN05 On 18/04/2021 Spot Bond			4.06000	209.65476	4.06000	209.53049			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			5.25000	5.25000	5.25000	127.03787			0.00	0	0

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 ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			5.80000	5.80000	5.80000	160.71397				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			5.40000	5.40000	5.40000	192.93052				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.56000	8.56000	8.56000	98.67544				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			11.26500	11.26500	11.26500	99.41036				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.22000	7.22000	7.22000	99.61217				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			11.81000	11.81000	11.81000	96.98708				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.46500	101.79904	7.46500	101.73791				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.15000	103.85691	7.15000	103.79636				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.63735	9.20000	103.55979				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			7.92500	107.14361	7.92500	107.07500				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.27500	104.90369	7.27500	104.84193				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			7.85000	108.34895	7.85000	108.28021				0.00	0	0

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 ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.06000	105.58544	10.06000	105.50006			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.61000	104.40163	10.61000	104.31272			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			7.80000	106.38784	7.80000	106.32149			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			6.27000	103.10813	6.27000	103.05552			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.31000	93.63629	10.31000	93.55958		57,738,783,700,000.00	5,600,270,000	1,400,067,500	
Total ABS7 SPOT								57,738,783,700,000.00	5,600,270,000	1,400,067,500	
Total For ABS7								57,738,783,700,000.00	5,600,270,000	1,400,067,500	
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.81515	100.00000	9.75048		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.58000	3.58000	3.58000	299.47145		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			3.00000	162.61264	3.00000	162.52990		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT01U SPOT								0.00	0	0	
Total For ABT01U								0.00	0	0	
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT02U SPOT								0.00	0	0	
Total For ABT02U								0.00	0	0	
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT03U SPOT								0.00	0	0	
Total For ABT03U								0.00	0	0	
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

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 ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			12.71000	12.71000	12.71000	96.75145				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.30314				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.29563				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.28646				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.28761				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.57241				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.48090				0.00	0	0

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 ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.29390				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond					0.00000	100.29512				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.29512				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2022 Spot Bond					0.00000	100.30155				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.30155				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/09/2020 Spot Bond					0.00000	98.98826				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/12/2023 Spot Bond					0.00000	100.28309				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	101.34102				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	101.65745				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	100.28156				0.00	0	0

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 ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.27591				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.00959				0.00	1,500,000,000	500,000,000
Total AECI01 SPOT										0.00	1,500,000,000	500,000,000
Total For AECI01										0.00	1,500,000,000	500,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	102.35787				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	101.05122				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.05692				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.99669				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	100.64811				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	100.38473				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	102.18276				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	103.56455				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	94.32262				0.00	5,000,000,000	5,000,000,000
Total AGT03 SPOT										0.00	5,000,000,000	5,000,000,000
Total For AGT03										0.00	5,000,000,000	5,000,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	101.71781				0.00	0	0

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 AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.50324				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.68625				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.68755				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.67745				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.78857				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.89966				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.26306				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.37405				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.77237				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.07288				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			8.60000	104.83125	8.60000	104.75854				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.10697				0.00	0	0

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 AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	101.15241				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.46977				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	101.48331				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A On 21/08/2024 Spot Bond					0.00000	101.63157				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	101.10690				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	101.15232				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	101.46957				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
Total AHY2U SPOT										0.00	0	4,160,827,741
Total For AHY2U										0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.95000	115.03496	7.95000	114.96148				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.25000	106.71053	8.25000	106.63945				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			12.70000	88.34792	12.70000	88.25830				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			6.00500	165.18224	6.00500	165.05865				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRS1U SPOT										0.00	0	0
Total For AIRS1U										0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.82481				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.33876				0.00	0	500,000,000
Total APF05 SPOT										0.00	0	500,000,000
Total For APF05										0.00	0	500,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	101.54105				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.20020				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.17662				0.00	0	0

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 APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.71684				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.69138				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.53668				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.65000	210.14966	5.65000	209.99833				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			5.66500	187.91461	5.66500	187.77907				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	101.78326				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	101.64500				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	101.57253				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	100.32804				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	100.27132				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08L On 20/06/2020 Spot Bond					0.00000	100.49195				0.00	0	52,800,000

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 ASN083 SPOT										0.00	0	52,800,000
Total For ASN083										0.00	0	52,800,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.59256				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	108.49892				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	101.76508				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.34307				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	95.54859				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.90219				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	100.73672				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	100.37644				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	100.37270				0.00	0	400,000,000
Total ASN134 SPOT										0.00	0	400,000,000
Total For ASN134										0.00	0	400,000,000
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.73000	160.55005	3.73000	160.45887				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.63280				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	91.90133				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.48656				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.49793				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.77500	160.42401	3.77500	160.33232				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	48.67612				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.91946				0.00	280,000,000	70,000,000
Total ASN152 SPOT										0.00	280,000,000	70,000,000
Total For ASN152										0.00	280,000,000	70,000,000
ASN15: On 31/03/2028 Spot Bond			6.44000	153.86055	6.44000	153.74012				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0

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 ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.36584				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.15268				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.80937				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.32117				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.63831				0.00	0	0

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 ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	100.08934				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			5.80000	89.89602	5.80000	89.83000				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.26389				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.26699				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.27526				0.00	0	250,000,000
Total ASN204 SPOT										0.00	0	250,000,000
Total For ASN204										0.00	0	250,000,000
ASN20: On 24/08/2021 Spot Bond					0.00000	101.19920				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.29872				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.90970				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.88519				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.90702				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.32042				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.26578				0.00	0	0

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 ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 15/08/2023 Spot Bond					0.00000	101.18353				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	101.14371				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	101.10470				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	100.64616				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.19821				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 20/12/2023 Spot Bond					0.00000	100.28083				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	100.34290				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 20/01/2021 Spot Bond					0.00000	100.50348				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	101.58821				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 31/03/2029 Spot Bond			5.62500	5.62500	5.62500	86.57773				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			5.95500	5.95500	5.95500	79.73381				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.26904				0.00	0	0

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 ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.29887				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	101.35758				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	100.27062				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			5.91000	88.60076	5.91000	88.53490				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	100.28456				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	101.38258				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	101.38258				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	100.26383				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	100.26296				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	100.27514				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	100.27514				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond					0.00000	100.96066				0.00	0	0

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 ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365: On 20/06/2024 Spot Bond					0.00000	100.31842				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN370: On 20/12/2024 Spot Bond					0.00000	100.27097				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN374: On 20/12/2024 Spot Bond					0.00000	100.27888				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN380: On 29/10/2021 Spot Bond					0.00000	101.58532				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN382: On 15/03/2021 Spot Bond					0.00000	100.56235				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN384: On 15/03/2021 Spot Bond					0.00000	100.56235				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN385: On 20/12/2022 Spot Bond					0.00000	100.31509				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN387: On 20/12/2024 Spot Bond					0.00000	100.27285				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN390: On 20/11/2020 Spot Bond					0.00000	101.07159				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN396: On 17/12/2025 Spot Bond					0.00000	100.54127				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN400: On 20/12/2024 Spot Bond					0.00000	100.27135				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN410: On 20/12/2024 Spot Bond					0.00000	100.30898				0.00	0	0

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 ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN415 On 05/12/2020 Spot Bond					0.00000	100.94508				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN419 On 29/10/2020 Spot Bond					0.00000	100.90052				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN420 On 20/12/2024 Spot Bond					0.00000	100.63693				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.24928				0.00	1,800,000,000	600,000,000
Total BAW18 SPOT										0.00	1,800,000,000	600,000,000
Total For BAW18										0.00	1,800,000,000	600,000,000
BAW19 On 05/12/2020 Spot Bond			8.15000	104.08537	8.15000	104.01724				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.68000	103.21664	7.68000	103.15326				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.31267	9.30000	100.23837				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.49250				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.41988				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.71437				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.01849				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.77901				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.07911				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.29769				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.39536				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			10.84500	10.84500	10.84500	103.49395				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.04171				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	100.03587				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.72196				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.03668				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	100.41487				0.00	0	0

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 BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.03596				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			10.45000	10.45000	10.45000	101.92050				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.03071				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.03071				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.03071				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			13.32000	13.32000	13.32000	95.49036				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.73356				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.55614				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.76199				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.76206				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.62926				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA77 On 31/03/2023 Spot Bond					0.00000	100.66365				0.00	0	0

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 BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.48051				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.06524				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	100.04901				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.05009				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.05009				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	100.05009				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	100.05244				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.05082				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.73649				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.05082				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.75838				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.24242				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.68958				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			10.26500	10.26500	10.26500	92.16644				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.99663	100.00000	11.91716				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.46062				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	101.34667				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.03602				0.00	0	0

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 BDX32 SPOT									0.00	0	0
Total For BDX32									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			8.95000	101.90921	8.95000	101.83697			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.92410			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.25000	106.48557	9.25000	106.40710			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.00556			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			8.95000	101.32711	8.95000	101.25570			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	104.25851			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			9.15000	108.50669	9.15000	108.42672			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.87831			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.63000	105.40909	8.63000	105.33572		8,630,000,000,000.00	1,000,000,000	500,000,000	
Total BGL13 SPOT								8,630,000,000,000.00	1,000,000,000	500,000,000	
Total For BGL13								8,630,000,000,000.00	1,000,000,000	500,000,000	
BGL14 On 03/11/2021 Spot Bond					0.00000	105.21631			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.55249			0.00	0	0

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 BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.21310				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.08882				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.69959				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.70844				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.61785				0.00	0	1,050,000,000
Total BGT01 SPOT										0.00	0	1,050,000,000
Total For BGT01										0.00	0	1,050,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.27950				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.17120				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.18537				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.11487				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			7.99000	108.71613	7.99000	108.64595				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.63038				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.57188				0.00	0	0

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 BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	101.28093				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	101.22504				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.67745				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	99.78351				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	101.17494				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	99.92897				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.78181				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.20110				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.70190				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.45020				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 23/07/2020 Spot Bond					0.00000	101.50786				0.00	0	0

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 BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF16 On 19/11/2020 Spot Bond					0.00000	101.04255				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF18 On 19/11/2022 Spot Bond					0.00000	101.08245				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF19 On 19/11/2024 Spot Bond					0.00000	101.08109				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF20 On 26/02/2023 Spot Bond					0.00000	100.92325				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A21 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.16236				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.38620				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX1611 On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.56500	103.60580	7.56500	103.54181				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.35472				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.65000	108.15488	7.65000	108.08798				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.42673				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.05358				0.00	0	1,500,000,000
Total CBL28 SPOT										0.00	0	1,500,000,000
Total For CBL28										0.00	0	1,500,000,000
CBL29 On 30/04/2024 Spot Bond					0.00000	101.31009				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.66000	111.44712	9.66000	111.36097				0.00	0	0

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 CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			11.01000	105.63042	11.01000	105.53767				0.00	0	370,000,000
Total CCT02 SPOT										0.00	0	370,000,000
Total For CCT02										0.00	0	370,000,000
CCT03 On 15/03/2025 Spot Bond			10.80000	102.00271	10.80000	101.91528			181,521,825,120,000.00	16,807,576,400	4,201,894,100	
Total CCT03 SPOT									181,521,825,120,000.00	16,807,576,400	4,201,894,100	
Total For CCT03									181,521,825,120,000.00	16,807,576,400	4,201,894,100	
CCT04 On 17/07/2027 Spot Bond			11.81000	94.33555	11.81000	94.24638			0.00	0	0	
Total CCT04 SPOT									0.00	0	0	
Total For CCT04									0.00	0	0	
CGR14 On 25/11/2020 Spot Bond			10.00000	104.44790	10.00000	104.36610			0.00	0	0	
Total CGR14/JIBAR SPOT									0.00	0	0	
Total For CGR14/JIBAR									0.00	0	0	
CGR21 On 12/10/2020 Spot Bond					0.00000	100.24349			0.00	0	0	
Total CGR21 SPOT									0.00	0	0	
Total For CGR21									0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.61892			0.00	0	0	
Total CGR24 SPOT									0.00	0	0	
Total For CGR24									0.00	0	0	
CGR29 On 08/02/2021 Spot Bond					0.00000	102.16088			0.00	0	0	
Total CGR29 SPOT									0.00	0	0	
Total For CGR29									0.00	0	0	
CGR32 On 21/07/2020 Spot Bond					0.00000	102.14336			0.00	0	0	
Total CGR32 SPOT									0.00	0	0	
Total For CGR32									0.00	0	0	
CGR33 On 22/09/2020 Spot Bond					0.00000	100.27801			0.00	0	0	
Total CGR33 SPOT									0.00	0	0	
Total For CGR33									0.00	0	0	
CGR38 On 13/02/2021 Spot Bond					0.00000	101.54832			0.00	0	0	
Total CGR38 SPOT									0.00	0	0	
Total For CGR38									0.00	0	0	
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total CGR39U SPOT									0.00	0	0	
Total For CGR39U									0.00	0	0	
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

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 CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.24488				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.89662				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.61595				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	99.92586				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	101.83327				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	101.14415				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	101.19575				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL573U SPOT										0.00	0	0
Total For CL573U										0.00	0	0
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL574U SPOT										0.00	0	0
Total For CL574U										0.00	0	0
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL575U SPOT										0.00	0	0
Total For CL575U										0.00	0	0
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL576U SPOT										0.00	0	0
Total For CL576U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.55190				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.92273	3.14000	154.76523				0.00	0	0

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 CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.70000	3.70000	3.70000	152.94758				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	11.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.36000	99.71984	10.36000	99.63776				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.32128				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.32612				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.69488				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.02000	105.47278	9.02000	105.39695				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.16000	106.27789	11.16000	106.18384				0.00	0	0

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 CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	101.73333				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.72145				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	107.52665				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			7.84500	102.28418	7.84500	102.22004				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	99.12579	10.98000	99.03946				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.49590	11.00000	100.40821				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	99.19921				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			10.95000	104.28805	10.95000	104.19746				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.34946				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.27881				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.82163				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2022 Spot Bond					0.00000	100.28081				0.00	0	0

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 CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.44162				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.28364				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.27700				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.28071				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	95.28534				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.28259				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	99.81950				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	99.38580				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.45496				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	102.33321				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.63991				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	100.33145				0.00	0	0

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 CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	102.23246				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.26260				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.35024				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	99.96740				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	102.26624				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	78.16700				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	100.47400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	100.24600				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.02726				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	100.64400				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.42873				0.00	0	300,000,000
Total CLN429 SPOT										0.00	0	300,000,000
Total For CLN429										0.00	0	300,000,000
CLN429 On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	0

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 CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	101.67400				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	101.02300				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	69.17400				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.31459				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.29768				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.97419				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			7.74500	107.98618	7.74500	107.91857				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			3.70000	160.63414	3.70000	160.54329				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			7.50000	115.06317	7.50000	114.96307				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.74000	113.85571	7.74000	113.75449				0.00	0	0

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 CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	100.36241				0.00	0	1,300,000,000
Total CLN456 SPOT										0.00	0	1,300,000,000
Total For CLN456										0.00	0	1,300,000,000
CLN456 On 17/11/2021 Spot Bond					0.00000	101.22797				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.53014				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.83328				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.51204				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.01500	104.91273	9.01500	104.83652				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			8.45000	103.43818	8.45000	103.36841				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2022 Spot Bond					0.00000	100.58899				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 28/03/2022 Spot Bond					0.00000	101.47108				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.91682				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.28083				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.96134				0.00	0	0

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 CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.31832			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	36.36304	100.00000	36.12083			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN480 On 20/05/2021 Spot Bond					0.00000	101.18922			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.26772			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.00666			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN484 On 02/12/2021 Spot Bond			7.94500	105.91785	7.94500	105.85024			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.69894			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN486 On 23/06/2021 Spot Bond			11.45000	105.40809	11.45000	106.27245			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.25000	103.57142	8.25000	103.50243			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN488 On 28/03/2022 Spot Bond					0.00000	100.91672			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	100.31816			0.00	0	0

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 CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	100.92586				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			8.65000	106.00369	8.65000	105.93053				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.00405				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.71045				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.14151				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	99.86681				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	99.79299				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	99.78354				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	99.78354				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.64412				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.68350				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 11/10/2020 Spot Bond					0.00000	99.79691				0.00	0	0

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 CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	94.23443				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	100.58278	9.96000	100.50311				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	104.33460	10.01000	104.25110				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	101.07966				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.54249	9.60000	103.23379				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.65891				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.52993				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.96038				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.27808				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.68672	9.20000	100.61292				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	101.65369				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	102.33898				0.00	0	0

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 CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	102.99816				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	102.47201				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	102.60865				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.63714				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.65891				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.29972				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.84915				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			11.49000	11.49000	11.49000	97.69782				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	100.04219				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.63022				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.25928				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	100.39164				0.00	0	0

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 CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	102.09897				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	87.68500				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	100.97023				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	101.90846				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	102.06745				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			10.96000	96.98078	10.96000	96.89554				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			11.01000	96.68316	11.01000	96.59873				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			11.10000	100.20994	11.10000	100.12076				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			5.53000	5.53000	5.53000	125.45886				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	256.15699				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			5.53000	5.53000	5.53000	125.45886				0.00	0	0

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 CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 20/12/2023 Spot Bond					0.00000	56.56500				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.20966				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	101.23457				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	101.29182				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	101.06209				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	102.25652				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	138.10500				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.34782				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.66331	10.16000	103.97014				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.96000	97.72073	10.96000	100.68198				0.00	0	0

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 CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.35005				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.05573				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	103.73414				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.86288				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.29840				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.37568				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	102.04461				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			11.19000	96.04588	11.19000	98.95685				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	101.33335				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	101.80876				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	101.30263				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.56952				0.00	0	0

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 CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	106.90700				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	100.32218				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	101.79846				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	100.02025				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	99.82884				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	101.34311				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	100.93720				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.62453				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	101.68755				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.92298				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	101.26523				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.72333				0.00	0	0

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 CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.54307				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.52665				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.61830				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	102.64145				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.72000	118.59493	5.72000	124.40016				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	101.05156				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.76677				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.15721				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	101.05156				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.83393				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	100.01941				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.68974				0.00	0	0

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 CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.52665				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	100.52665				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	100.83545				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.37318				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	101.36605				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	101.25047				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	102.27721				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	101.90984				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	101.03437				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	104.03670	9.32000	103.95904				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 23/07/2022 Spot Bond					0.00000	101.66265				0.00	0	0

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 CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	102.26629				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.73676				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	101.01332				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	100.93710				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	100.07848				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	100.34287				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	100.29770				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.31284				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.92295				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	101.54965				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	101.54611				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	101.47422				0.00	0	0

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 CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	100.35402				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	101.64840				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.29000	103.50189	8.29000	103.43262				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	101.25496				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	101.68526				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			13.27000	76.16166	13.27000	76.08106				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	101.07378				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN629 On 19/08/2025 Spot Bond			11.66000	92.75503	11.66000	92.66843				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	101.25140				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	101.06211				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	102.45588				0.00	0	290,000,000
Total CLN633 SPOT										0.00	0	290,000,000
Total For CLN633										0.00	0	290,000,000
CLN633 On 09/05/2022 Spot Bond					0.00000	101.32887				0.00	0	0

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 CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	101.31916				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	101.07277				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	101.24783				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond					0.00000	101.20613				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN638 On 12/08/2022 Spot Bond					0.00000	101.22971				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN639 On 19/08/2025 Spot Bond					0.00000	101.31916				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 20/12/2024 Spot Bond					0.00000	48.41300				0.00	0	0
Total CLN641 SPOT										0.00	0	0
Total For CLN641										0.00	0	0
CLN641 On 17/10/2023 Spot Bond					0.00000	101.28596				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN643 On 21/11/2024 Spot Bond					0.00000	101.07617				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond					0.00000	100.52193				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN645 On 29/01/2022 Spot Bond					0.00000	101.38403				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN646 On 18/12/2024 Spot Bond					0.00000	100.52235				0.00	0	0

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 CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN647 On 19/08/2025 Spot Bond					0.00000	101.24783				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN648 On 31/05/2026 Spot Bond					0.00000	100.95117				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN649 On 19/08/2025 Spot Bond					0.00000	101.29857				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN650 On 19/11/2022 Spot Bond					0.00000	101.11481				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN651 On 19/08/2025 Spot Bond					0.00000	101.06662				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN652 On 18/02/2021 Spot Bond					0.00000	100.85573				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN653 On 02/04/2026 Spot Bond					0.00000	100.02287				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN654 On 22/03/2030 Spot Bond					0.00000	100.67220				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN655 On 20/06/2025 Spot Bond					0.00000	100.64037				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN656 On 13/10/2026 Spot Bond					0.00000	100.55301				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN657 On 20/06/2025 Spot Bond					0.00000	100.56710				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN658 On 20/06/2023 Spot Bond					0.00000	100.16900				0.00	0	0

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 CLN659 SPOT									0.00	0	0
Total For CLN659									0.00	0	0
CLN66(On 20/12/2023 Spot Bond					0.00000	100.17334			0.00	0	0
Total CLN660 SPOT									0.00	0	0
Total For CLN660									0.00	0	0
CLN66 On 20/06/2023 Spot Bond					0.00000	100.16900			0.00	0	0
Total CLN661 SPOT									0.00	0	0
Total For CLN661									0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	100.11352			0.00	0	0
Total CLN662 SPOT									0.00	0	0
Total For CLN662									0.00	0	0
CLN66 On 20/12/2024 Spot Bond					0.00000	100.07871			0.00	0	0
Total CLN663 SPOT									0.00	0	0
Total For CLN663									0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	100.07874			0.00	0	0
Total CLN664 SPOT									0.00	0	0
Total For CLN664									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			10.26500	92.24210	10.26500	92.16644			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	100.28447			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1 On 17/08/2021 Spot Bond					0.00000	101.21870			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			10.05000	109.78810	10.05000	109.69989			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			7.93500	102.98866	7.93500	102.92335			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			11.31000	103.91377	11.31000	103.82011		102,272,710,800,000.00	9,042,680,000	2,260,670,000	
Total COJ08 SPOT								12,272,710,800,000.00	9,042,680,000	2,260,670,000	
Total For COJ08								12,272,710,800,000.00	9,042,680,000	2,260,670,000	
COJG0 On 09/06/2024 Spot Bond			8.43000	109.33903	8.43000	109.26505		0.00	0	0	

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 COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.08500	100.13729	9.08500	100.06439				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.52000	88.57179	12.52000	88.48366				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			12.61000	87.37217	12.61000	87.28464				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.12000	11.12000	11.12000	102.31254				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.53176				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.81493				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.22785				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.36928				0.00	0	0

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 DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.15293				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.54069				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.67914				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.20993				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.15671				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.67915				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	101.50852				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	101.72252				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	100.57952				0.00	0	412,564,625
Total DOL012 SPOT										0.00	0	412,564,625
Total For DOL012										0.00	0	412,564,625
DSY01 On 21/11/2022 Spot Bond					0.00000	101.06259				0.00	0	0

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 DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.69664			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY02I On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY02U SPOT									0.00	0	0
Total For DSY02U									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.93000	10.93000	10.93000	102.15012			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY03I On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.33104			0.00	0	300,000,000
Total DSY04 SPOT									0.00	0	300,000,000
Total For DSY04									0.00	0	300,000,000
DSY05I On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06I On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY06U SPOT									0.00	0	0
Total For DSY06U									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.80000	104.07606	7.80000	104.01080			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			8.10000	105.86878	8.10000	105.79952		204,779,340,000.00		25,281,400	1,777,523,700
Total DV23 SPOT								204,779,340,000.00		25,281,400	1,777,523,700
Total For DV23								204,779,340,000.00		25,281,400	1,777,523,700
DV23/R On 27/02/2023 Spot Bond			100.00000	19.52616	100.00000	19.39609			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.52616	100.00000	19.39609			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			8.12000	106.38289	8.12000	106.31313			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	101.25563	9.69000	101.17670			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.25563	9.69000	101.17670			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			12.99500	86.31749	12.99500	86.22797			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.30781	10.10000	101.22558			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.30781	10.10000	101.22558			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	100.52054			0.00	0	0
Total DVC031 SPOT									0.00	0	0
Total For DVC031									0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.90370			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	101.68957			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.93254			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.45202			0.00	0	8,000,000,000
Total DVF22 SPOT									0.00	0	8,000,000,000
Total For DVF22									0.00	0	8,000,000,000
DVF22I On 29/08/2022 Spot Bond					0.00000	101.44692			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	101.93123			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	103.02902			0.00	0	0
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.36401			0.00	0	0

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 DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.68415				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.18804				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.86633				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.90876				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.41107				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	101.42265				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	101.44833				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	101.47230				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	80.83766	100.00000	80.33763				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			6.47000	104.58105	6.47000	104.52659				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			7.15000	110.25700	7.15000	110.19317				0.00	0	0

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 E175 SPOT									0.00	0	0
Total For E175									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.65500	104.30640	7.65500	104.24255			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.56000	105.17517	8.56000	105.10333			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			5.91000	93.00631	5.91000	92.93766			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			5.80000	80.06064	5.80000	80.00185			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.42169	2.25000	128.36418			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			5.74000	120.36175	5.74000	120.27394			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			5.68000	105.83577	5.68000	105.75906			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			5.59000	103.38054	5.59000	103.30635		894,400,000,000.00	160,000,000	80,000,000	
Total EL30 SPOT								894,400,000,000.00	160,000,000	80,000,000	
Total For EL30								894,400,000,000.00	160,000,000	80,000,000	
EL31 On 02/06/2031 Spot Bond			5.57000	95.45372	5.57000	95.38559		0.00	0	0	
Total EL31 SPOT								0.00	0	0	
Total For EL31								0.00	0	0	
EL36 On 31/01/2036 Spot Bond			5.77000	82.12113	5.77000	82.06101		0.00	0	0	
Total EL36 SPOT								0.00	0	0	
Total For EL36								0.00	0	0	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.42169	2.25000	128.36418		0.00	0	0	

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 EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	94.78600			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	108.67700			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN005 SPOT									0.00	0	0
Total For ELN005									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.77500	102.80541	7.77500	102.74131			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.40000	103.67532	7.40000	103.61393			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			11.61000	99.27815	11.61000	99.18586			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			12.79500	12.79500	12.79500	92.82969			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			12.84500	12.84500	12.84500	98.13925			0.00	0	666,666,600
Total EMM05 SPOT									0.00	0	666,666,600
Total For EMM05									0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			11.76000	11.76000	11.76000	99.54816		3,741,571,008,000.00		318,160,800	0
Total EMM06 SPOT								3,741,571,008,000.00		318,160,800	0
Total For EMM06								3,741,571,008,000.00		318,160,800	0
EMM07 On 10/07/2027 Spot Bond			11.61000	11.61000	11.61000	99.26130		0.00		0	0

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 EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			13.14000	13.14000	13.14000	80.13959				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.18299				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	101.11837				0.00	0	100,000,000
Total ENX01S SPOT										0.00	0	100,000,000
Total For ENX01S										0.00	0	100,000,000
ENX02 On 10/09/2022 Spot Bond					0.00000	100.75391				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	100.84876				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.53810				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.62650				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.86339				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.79835				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.72694				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.35153				0.00	0	0

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 EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF014 On 04/06/2023 Spot Bond					0.00000	100.85159				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	100.69971				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	100.70979				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.62165				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.63823				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	101.34233				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4I On 07/11/2020 Spot Bond					0.00000	101.26617				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC4I On 12/03/2021 Spot Bond					0.00000	100.79536				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.87087				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.28169				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00I On 03/06/2022 Spot Bond					0.00000	100.83507				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00I On 03/06/2024 Spot Bond					0.00000	100.84753				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00I On 16/04/2025 Spot Bond					0.00000	101.85531				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02I On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3BI On 17/05/2022 Spot Bond					0.00000	101.16580				0.00	0	0

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 ERS3B6 SPOT									0.00	0	0
Total For ERS3B6									0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	101.13459			0.00	0	0
Total ERS3B7 SPOT									0.00	0	0
Total For ERS3B7									0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.21565			0.00	0	0
Total ERS3C6 SPOT									0.00	0	0
Total For ERS3C6									0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.14082			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.37447			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	101.13460			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	101.17198			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2:On 17/05/2022 Spot Bond					0.00000	101.12466			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.10966			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			7.94000	107.04066	7.94000	106.97199		422,476,284,000.00		53,208,600	1,949,161,600
Total ES23 SPOT								422,476,284,000.00		53,208,600	1,949,161,600
Total For ES23								422,476,284,000.00		53,208,600	1,949,161,600
ES23/R On 25/01/2023 Spot Bond			10.00000	101.94891	10.00000	101.86695		0.00		0	0
Total ES23/R2023 SPOT								0.00		0	0
Total For ES23/R2023								0.00		0	0
ES26 On 02/04/2026 Spot Bond			10.90000	86.92091	10.90000	86.84532		30,330,405,400,000.00		2,782,606,000	9,970,589,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26 SPOT									10,330,405,400,000.00	2,782,606,000	9,970,589,800
Total For ES26									10,330,405,400,000.00	2,782,606,000	9,970,589,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.08419	7.85000	100.02104			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			12.74000	67.12677	12.70000	67.24889			9,976,237,908,000.00	783,064,200	3,362,366,300
Total ES33 SPOT									9,976,237,908,000.00	783,064,200	3,362,366,300
Total For ES33									9,976,237,908,000.00	783,064,200	3,362,366,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.44113	7.50000	100.38087			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			12.87500	71.98469	12.87500	71.91111			720,245,525,000.00	55,941,400	7,303,095,400
Total ES42 SPOT									720,245,525,000.00	55,941,400	7,303,095,400
Total For ES42									720,245,525,000.00	55,941,400	7,303,095,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.80047	8.50000	103.72967			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.74766			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.61343			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.62687			0.00	0	20,000,000
Total EXX05 SPOT									0.00	0	20,000,000
Total For EXX05									0.00	0	20,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.28453			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.57009	100.00000	12.47694			0.00	0	0

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 FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	20.39678	100.00000	20.24564				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.25091				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.34385				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.09477				0.00	0	0

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 FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.14611				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.17723				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.56757				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.81001				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.21386				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.71671				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.68915				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.76080				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			8.00000	8.00000	8.00000	105.52042				0.00	0	0

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 FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	100.46310				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.02355				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.79005				0.00	300,000,000	350,000,000
Total FRB18 SPOT										0.00	300,000,000	350,000,000
Total For FRB18										0.00	300,000,000	350,000,000
FRB19 On 14/04/2021 Spot Bond			9.15000	108.94763	9.15000	108.86776				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.55726				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.79561				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.62925				0.00	0	50,000,000
Total FRB22 SPOT										0.00	0	50,000,000
Total For FRB22										0.00	0	50,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	99.50981				0.00	180,000,000	4,190,000,000
Total FRB23 SPOT										0.00	180,000,000	4,190,000,000
Total For FRB23										0.00	180,000,000	4,190,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	105.51562				0.00	500,000,000	3,570,000,000
Total FRB24 SPOT										0.00	500,000,000	3,570,000,000
Total For FRB24										0.00	500,000,000	3,570,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	100.05944				0.00	0	370,000,000
Total FRB25 SPOT										0.00	0	370,000,000
Total For FRB25										0.00	0	370,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.96306				0.00	0	0

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 FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			11.46000	97.94653	11.46000	97.85709				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.10000	162.32807	3.10000	162.24417				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	299.17715				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			5.05000	5.05000	5.05000	128.17964				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			5.60000	163.08381	5.60000	162.96703				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			5.57000	5.57000	5.57000	86.95712				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			5.75000	5.75000	5.75000	186.16288				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			6.00000	75.00578	6.00000	74.94969				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.99000	76.04078	5.99000	75.98378				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	96.13783				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	68.18318				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	67.19459				0.00	0	0

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 FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			5.90000	5.90000	5.90000	123.40661				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	49.31574				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	101.02873				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.39570				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.81000	160.32608	3.81000	160.23399				0.00	0	0

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 FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond					0.00000	101.12990				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 31/01/2022 Spot Bond			4.67000	157.94375	4.67000	157.84208				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233: On 20/12/2020 Spot Bond					0.00000	100.46484				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234: On 19/10/2020 Spot Bond					0.00000	106.16649				0.00	0	12,000,000
Total FRC237 SPOT										0.00	0	12,000,000
Total For FRC237										0.00	0	12,000,000
FRC237: On 19/10/2020 Spot Bond					0.00000	106.37322				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239: On 19/10/2020 Spot Bond					0.00000	106.14848				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240: On 19/10/2020 Spot Bond					0.00000	103.92410				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243: On 19/10/2020 Spot Bond					0.00000	103.88389				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245: On 19/10/2020 Spot Bond					0.00000	103.09921				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246: On 19/10/2020 Spot Bond					0.00000	105.69564				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249: On 19/10/2020 Spot Bond					0.00000	103.08914				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250: On 13/02/2022 Spot Bond					0.00000	101.46731				0.00	0	0

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 FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.56727				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.78251				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	101.38840				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	101.96117				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.94761				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	102.03294				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	102.08137				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	104.12552				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.58983				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.65959				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	104.18556	9.80000	104.10345				0.00	0	0

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 FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	100.64011				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.64129				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.81133				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	101.07850				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	100.30531				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.31197				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	102.47531				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	101.58025				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.34968				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.49555				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 20/12/2022 Spot Bond					0.00000	100.27405				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	101.42680				0.00	0	0

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 FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	101.82163				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.35567				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.65214				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.63194				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.25715				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	101.27043				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.07495				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	100.34283				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond					0.00000	102.85780				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	101.72003				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	101.46480				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	101.06716				0.00	0	0

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 FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.07748				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.57986				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.91880				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	101.16050				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	101.29286				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	100.26949				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	100.30071				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	100.32000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	97.65000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	100.32406				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	105.84000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	77.88872				0.00	0	0

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 FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	100.58777				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	101.57994				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	92.90480				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	100.32397				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	101.70134				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	100.37200				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	100.33002				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323 On 20/06/2026 Spot Bond					0.00000	100.30323				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	100.01827				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	100.32412				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	100.07890				0.00	0	0

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 FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	100.93900				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	101.42382				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	101.22411				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC330 On 02/02/2021 Spot Bond					0.00000	100.89770				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC331 On 02/02/2021 Spot Bond					0.00000	100.89770				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC332 On 14/05/2024 Spot Bond					0.00000	100.98404				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC333 On 05/03/2021 Spot Bond					0.00000	100.75061				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC334 On 31/05/2024 Spot Bond					0.00000	100.70615				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC335 On 13/09/2021 Spot Bond					0.00000	100.45458				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC336 On 25/04/2023 Spot Bond					0.00000	100.28299				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.45000	4.45000	4.45000	158.44953				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.39000	4.39000	4.39000	158.61573				0.00	0	0

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 FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.37000	4.37000	4.37000	158.67118				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD171U SPOT										0.00	0	0
Total For FRD171U										0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD191U SPOT										0.00	0	0
Total For FRD191U										0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD201U SPOT										0.00	0	0
Total For FRD201U										0.00	0	0
FRD231 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD231U SPOT										0.00	0	0
Total For FRD231U										0.00	0	0
FRD241 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD241U SPOT										0.00	0	0
Total For FRD241U										0.00	0	0
FRD251 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD251U SPOT										0.00	0	0
Total For FRD251U										0.00	0	0
FRD261 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD261U SPOT										0.00	0	0
Total For FRD261U										0.00	0	0
FRD271 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD271U SPOT										0.00	0	0
Total For FRD271U										0.00	0	0
FRD281 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD281U SPOT										0.00	0	0
Total For FRD281U										0.00	0	0
FRD291 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD291U SPOT										0.00	0	0
Total For FRD291U										0.00	0	0
FRD301 On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			6.45000	75.69066	6.45000	75.63177				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.70000	91.09384	5.70000	91.02767				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.45801				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.44308				0.00	16,400,000,000	8,200,000,000
Total FRJ20 SPOT										0.00	16,400,000,000	8,200,000,000
Total For FRJ20										0.00	16,400,000,000	8,200,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.94280				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.33642				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.84655				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.93530				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	97.47860				0.00	3,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ25 SPOT										0.00	3,000,000,000	1,000,000,000
Total For FRJ25										0.00	3,000,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.84308				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.74424				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.48323				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10L On 15/01/2024 Spot Bond			5.17800	5.17800	5.17800	108.03164				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10L On 31/01/2038 Spot Bond			5.62000	5.62000	5.62000	91.99995				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10L On 23/01/2024 Spot Bond					0.00000	101.83479				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10L On 23/01/2024 Spot Bond					0.00000	101.56784				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10L On 31/01/2038 Spot Bond			5.76000	90.37281	5.76000	90.30673				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10L On 07/12/2033 Spot Bond			5.60000	189.16219	5.60000	189.02674				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			5.90000	88.71755	5.90000	88.65168				0.00	0	0

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 FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			5.63000	5.63000	5.63000	188.44963				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			5.45000	125.99671	5.45000	125.90770				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	119.60340	3.70500	119.53572				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			5.90000	88.71755	5.90000	88.65168				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			5.75000	186.29851	5.75000	186.16288				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			5.80000	185.35589	5.80000	185.22022				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.98000	160.44907	4.98000	128.58202				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			5.83000	184.79316	5.83000	184.65746				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.90000	88.71755	5.90000	88.65168				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			6.25000	155.89333	6.25000	155.77365				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			6.65000	80.46255	6.65000	80.39800				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			6.14000	157.08426	6.14000	156.96503				0.00	0	0

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 FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			6.20000	156.43338	6.20000	156.31390				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			6.34000	175.54425	6.34000	175.40822				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			6.58000	81.19139	6.58000	81.12671				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	88.65168				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			5.90000	88.71755	5.90000	88.65168				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			6.01000	158.50516	6.01000	158.38651				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			6.11000	179.64216	6.11000	179.50624				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			6.14000	157.08426	6.14000	156.96503				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			6.14000	157.08426	6.14000	156.96503				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			6.43000	153.96678	6.43000	153.84638				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			5.75000	124.32474	5.75000	124.23394				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.51000	161.16806	3.51000	161.07940				0.00	0	0

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 FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			6.49000	153.33068	6.49000	153.21005				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			6.53000	152.90829	6.53000	152.78750				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.72000	124.49079	5.72000	124.40016				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			5.95000	159.16594	5.95000	159.04753				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			6.54000	6.54000	6.54000	152.68207				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	16.71130				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	18.51523				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS15U On 06/06/2024 Spot Bond					0.00000	21.47194				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	24.60747				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	15.24214				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	16.61132				0.00	0	0

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 FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	19.28439				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	21.92083				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	13.71208				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	13.67973				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	12.61592				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	14.21280				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.85097				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.96812				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	17.23953				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	17.23952				0.00	0	0

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 FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	20.64810				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.52453				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.16867				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	99.42329				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	102.52129				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	112.09786				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	128.13625				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	112.25607				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	28.77006				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	55.67192				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19: On 05/08/2024 Spot Bond					0.00000	101.32663				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19: On 03/08/2020 Spot Bond					0.00000	106.85864				0.00	0	0

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 FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	101.44489				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	101.29885				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS201 On 06/08/2025 Spot Bond					0.00000	100.99433				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS202 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	98.02249				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS205 On 15/03/2021 Spot Bond					0.00000	96.40061				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS206 On 14/10/2025 Spot Bond					0.00000	101.95591				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	96.83397				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS208 On 16/11/2020 Spot Bond					0.00000	104.50278				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	101.13204				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS211 On 20/12/2020 Spot Bond					0.00000	206.47958				0.00	0	0

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 FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	96.18826				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	95.42840				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	95.83815				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	301.14592				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.30000	3.30000	3.30000	302.23545				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.02000	4.02000	4.02000	295.18990				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.30000	161.76087	3.30000	161.67462				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.58444				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.00000	162.61264	3.00000	162.52990				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.43366				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			5.60000	83.51265	5.60000	83.45264				0.00	0	0

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 FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			5.12000	62.83387	5.12000	91.17895			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	129.21727			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.94000	4.94000	4.94000	128.81261			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.21000	4.21000	4.21000	293.36411			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			6.94000	100.95813	6.94000	100.90247			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.01000	8.01000	8.01000	100.05924			0.00	0	1,740,000,000
Total FRX23 SPOT									0.00	0	1,740,000,000
Total For FRX23									0.00	0	1,740,000,000
FRX24 On 10/12/2024 Spot Bond			9.74000	107.16004	9.74000	107.07654		479,627,057,656,000.00	49,243,024,400	37,043,163,600	
Total FRX24 SPOT								'9,627,057,656,000.00	49,243,024,400	37,043,163,600	
Total For FRX24								'9,627,057,656,000.00	49,243,024,400	37,043,163,600	
FRX25 On 26/07/2025 Spot Bond			9.75000	101.87424	9.75000	101.79433		0.00	0	3,000,000,000	
Total FRX25 SPOT								0.00	0	3,000,000,000	
Total For FRX25								0.00	0	3,000,000,000	
FRX26 On 01/10/2026 Spot Bond			10.26000	96.59016	10.26000	96.51096		3,893,998,320,000.00	379,532,000	594,883,000	
Total FRX26 SPOT								3,893,998,320,000.00	379,532,000	594,883,000	
Total For FRX26								3,893,998,320,000.00	379,532,000	594,883,000	
FRX27 On 07/03/2027 Spot Bond			9.85000	102.49109	9.85000	102.41079		4,951,835,340,000.00	502,724,400	125,681,100	
Total FRX27 SPOT								4,951,835,340,000.00	502,724,400	125,681,100	
Total For FRX27								4,951,835,340,000.00	502,724,400	125,681,100	
FRX28 On 26/07/2028 Spot Bond			10.25000	101.22859	10.25000	101.14522		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			11.51000	91.54139	11.51000	91.45700		0.00	0	4,640,000,000	

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 FRX30 SPOT										0.00	0	4,640,000,000
Total For FRX30										0.00	0	4,640,000,000
FRX31 On 21/02/2031 Spot Bond			11.85500	86.96059	11.85500	86.87808				0.00	0	1,000,000,000
Total FRX31 SPOT										0.00	0	1,000,000,000
Total For FRX31										0.00	0	1,000,000,000
FRX32 On 31/03/2032 Spot Bond			11.26000	95.36438	11.26000	95.27880				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			12.41000	70.03113	12.41000	69.96205				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.44815				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.31220				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.05759				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.99585				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.02846				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.04825				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.05407				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.32002				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.57528				0.00	0	300,000,000
Total GBL04 SPOT										0.00	0	300,000,000
Total For GBL04										0.00	0	300,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	101.44118				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.00302				0.00	280,000,000	280,000,000

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 GH5A11 SPOT										0.00	280,000,000	280,000,000
Total For GH5A11										0.00	280,000,000	280,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	103.06099				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.86305				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.96587				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.67021				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			5.17000	96.83528	5.17000	96.76926				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.95542				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.91878				0.00	0	0

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 GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.35100				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.86080				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.55478				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.86001				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.86937				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.02500	111.18600	8.02500	111.11432				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.40622				0.00	3,000,000,000	1,000,000,000
Total GRT19 SPOT										0.00	3,000,000,000	1,000,000,000
Total For GRT19										0.00	3,000,000,000	1,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.03544				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			11.41000	94.96573	11.41000	94.87940				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.81050				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	103.13503				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.22731				0.00	0	0

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 GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.08598				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.98969				0.00	0	200,000,000
Total GRT26G SPOT										0.00	0	200,000,000
Total For GRT26G										0.00	0	200,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.23387				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.65692				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.66976				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.09814				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.89543				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.66326				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.89666				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	102.07438				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.69680				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	100.01295				0.00	0	0

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 GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	101.47716				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	101.04241				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	101.25446				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	101.08556				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	100.19503				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	100.20048				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	100.86127				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	100.08286				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T5U SPOT										0.00	0	0
Total For H7T5U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,000,000,000,000.00	23,500,000,000	23,500,000,000	
Total H7T6U SPOT									50,000,000,000,000.00	23,500,000,000	23,500,000,000	
Total For H7T6U									50,000,000,000,000.00	23,500,000,000	23,500,000,000	
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total H8T2U SPOT									0.00	0	0	
Total For H8T2U									0.00	0	0	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total H9T1U SPOT									0.00	0	0	
Total For H9T1U									0.00	0	0	
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.81349			0.00	0	250,000,000	
Total HC5T2 SPOT									0.00	0	250,000,000	
Total For HC5T2									0.00	0	250,000,000	
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total HIL02U SPOT									0.00	0	0	
Total For HIL02U									0.00	0	0	
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total HIL03U SPOT									0.00	0	0	
Total For HIL03U									0.00	0	0	
HILB06 On 11/07/2020 Spot Bond					0.00000	99.80790			0.00	0	0	
Total HILB06 SPOT									0.00	0	0	
Total For HILB06									0.00	0	0	
HILB07 On 11/07/2021 Spot Bond					0.00000	99.80501			0.00	0	0	
Total HILB07 SPOT									0.00	0	0	
Total For HILB07									0.00	0	0	
HILB08 On 29/03/2023 Spot Bond					0.00000	100.21675			0.00	0	0	
Total HILB08 SPOT									0.00	0	0	
Total For HILB08									0.00	0	0	
HILB09 On 29/03/2025 Spot Bond					0.00000	100.08592			0.00	0	0	
Total HILB09 SPOT									0.00	0	0	
Total For HILB09									0.00	0	0	
HILB10 On 17/03/2022 Spot Bond					0.00000	100.68842			0.00	0	0	

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 HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.89585				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.72304				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.01596				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.01297				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.01221				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.01000	102.58947	7.01000	102.53169				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	79.58290	100.00000	79.08962				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.92000	296.32874	3.92000	296.15638				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.11000	4.11000	4.11000	297.53270				0.00	0	0

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 HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			5.78000	68.44356	5.78000	84.19580			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			12.73000	78.97719	12.73000	78.89690			0.00	0	350,000,000
Total HWAY34 SPOT									0.00	0	350,000,000
Total For HWAY34									0.00	0	350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.71599	100.00000	10.64461			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			12.71000	78.54399	12.71000	78.46427			0.00	0	2,620,000,000
Total HWAY35 SPOT									0.00	0	2,620,000,000
Total For HWAY35									0.00	0	2,620,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.71553	100.00000	10.64416			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	102.08863			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.64983			0.00	0	0
Total HWF12 SPOT									0.00	0	0
Total For HWF12									0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	100.90019			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			4.30000	132.64838	4.30000	132.56695		687,199,474,010,000.00	392,371,970,700	243,073,074,200	
Total I2025 SPOT								17,199,474,010,000.00	392,371,970,700	243,073,074,200	
Total For I2025								17,199,474,010,000.00	392,371,970,700	243,073,074,200	
I2029 On 31/03/2029 Spot Bond			4.70000	93.27408	4.70000	93.21401		238,253,638,230,000.00	263,458,220,900	177,970,681,700	
Total I2029 SPOT								18,253,638,230,000.00	263,458,220,900	177,970,681,700	
Total For I2029								18,253,638,230,000.00	263,458,220,900	177,970,681,700	
I2033 On 28/02/2033 Spot Bond			4.95000	88.93650	4.95000	88.87781		368,775,293,535,000.00	74,500,059,300	102,295,715,100	

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 I2033 SPOT									8,775,293,535,000.00	74,500,059,300	102,295,715,100
Total For I2033									8,775,293,535,000.00	74,500,059,300	102,295,715,100
I2038 On 31/01/2038 Spot Bond			5.00000	100.04954	5.00000	99.98247			782,396,075,000,000.00	156,479,215,000	216,092,872,800
Total I2038 SPOT									2,396,075,000,000.00	156,479,215,000	216,092,872,800
Total For I2038									2,396,075,000,000.00	156,479,215,000	216,092,872,800
I2046 On 31/03/2046 Spot Bond			5.00000	88.32590	5.00000	88.26689			171,124,054,000,000.00	234,224,810,800	195,581,330,900
Total I2046 SPOT									1,124,054,000,000.00	234,224,810,800	195,581,330,900
Total For I2046									1,124,054,000,000.00	234,224,810,800	195,581,330,900
I2050 On 31/12/2050 Spot Bond			4.90000	91.93909	4.99000	90.39483			377,618,521,560,000.00	77,065,004,400	231,993,084,338
Total I2050 SPOT									7,618,521,560,000.00	77,065,004,400	231,993,084,338
Total For I2050									7,618,521,560,000.00	77,065,004,400	231,993,084,338
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB139U SPOT									0.00	0	0
Total For IB139U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.98326			0.00	0	0

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 IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			7.96500	7.96500	7.96500	105.39324				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.30137				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.83839				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.45325				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.87000	296.81254	3.87000	296.64111				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.62329				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.08144				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.01605				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.32010				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.04217				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.24681				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.56950				0.00	0	0

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 IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.12218				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	99.82376				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.28534				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.17734				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	99.81847				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.09467				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.81887				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.23583				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.26424				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.61020				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	101.71013				0.00	0	0

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 IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	101.01321				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	100.97633				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	101.73508				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	101.75901				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	101.12415				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.91601				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	101.03075				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	100.63135				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	100.50372				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.03000	3.03000	3.03000	162.44411				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.78500	101.98329	7.78500	101.91967				0.00	0	0

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 IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.61000	106.67226	8.61000	106.59817				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.76234				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.15000	162.18602	3.15000	162.10153				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.38961				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.61788				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.45000	107.32100	8.45000	107.24782				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.96785				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.89000	106.45298	7.89000	106.38511				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	50.17071	100.00000	49.83651				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.02997				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.60065				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL95 SPOT										0.00	0	400,000,000
Total For IBL95										0.00	0	400,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.54350				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.21755	100.00000	10.14949				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.44000	104.27035	7.44000	104.20794				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.61000	99.69015	10.61000	99.60524			57,275,402,792,000.00	5,398,247,200	2,232,557,200	
Total IDCG06 SPOT									57,275,402,792,000.00	5,398,247,200	2,232,557,200	
Total For IDCG06									57,275,402,792,000.00	5,398,247,200	2,232,557,200	
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.66593				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.69500	102.01330	11.69500	101.85491				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.80709				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.21000	101.70764	11.21000	101.61675				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.85869				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.24272				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.20200				0.00	0	0

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 IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.89078				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	102.07264				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.29250				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.61755				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.97914				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.48394				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.49671				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.55108				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.56760				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.55094				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.16977	100.00000	6.12889				0.00	0	0

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 IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			10.11000	97.70567	10.11000	97.62671				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.70500	100.83498	7.70500	105.14507				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.88910				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.54900				0.00	0	0

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 ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	102.32325				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	89.09779				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.96051				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	103.03722				0.00	0	100,000,000
Total INLV02 SPOT										0.00	0	100,000,000
Total For INLV02										0.00	0	100,000,000
INLV03 On 11/02/2021 Spot Bond					0.00000	102.76232				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.15000	104.79304	9.15000	104.71579				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.81784				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.82742				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.64132				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.54538				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.20999				0.00	0	0

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 IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.21295				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.21592				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.08628				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.55756				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.39746				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.87930				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.29998				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.31413				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.18821				0.00	0	0

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 IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.57057				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.03778				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.64410				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.34496				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.49646	2.75000	100.47384				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			8.10000	137.33879	8.10000	137.21327				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.66590				0.00	460,000,000	460,000,000
Total IV033 SPOT										0.00	460,000,000	460,000,000
Total For IV033										0.00	460,000,000	460,000,000
IV034 On 11/02/2021 Spot Bond			9.15000	104.50861	9.15000	104.43158				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	104.94724				0.00	0	350,000,000
Total IV035 SPOT										0.00	0	350,000,000
Total For IV035										0.00	0	350,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	105.12273				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.28762				0.00	0	0

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 IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.25000	5.25000	5.25000	156.25498				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.40912				0.00	0	300,000,000
Total IV040 SPOT										0.00	0	300,000,000
Total For IV040										0.00	0	300,000,000
IV041 On 29/09/2021 Spot Bond			9.97000	102.94152	9.97000	102.85990				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.18921				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			9.98500	9.98500	9.98500	108.27478				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.91714				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			3.95000	159.93509	3.95000	159.84142				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	104.34592				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	101.43178				0.00	0	100,000,000
Total IV050 SPOT										0.00	0	100,000,000
Total For IV050										0.00	0	100,000,000
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.80000	150.09179	6.80000	149.97001				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.83316				0.00	0	0
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.71670				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.60051				0.00	0	0
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			6.10000	6.10000	6.10000	99.48459				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.36380				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.24749				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.14801				0.00	0	0

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 IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			6.15000	6.15000	6.15000	99.06526				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.89133				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.77519				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.08451				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			13.15000	97.43187	13.15000	97.32965				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.45648				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.46500	107.13501	8.46500	107.06224				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.09038				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.09199				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.09092				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.23524				0.00	0	0

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 IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.11500	105.44888	8.11500	105.37977				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.09316				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.57920				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.71032				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	97.07733				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.60235				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.04914				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.98725				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.61500				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.85174				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.76382				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.82419				0.00	0	0

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 IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.20708				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.52117				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.43890				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.65074				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.31085				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.63597				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.16493				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	99.94784				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.30313				0.00	0	0

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 IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.14081				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.55003				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.24588				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.19540				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond					0.00000	100.78575				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	99.93147				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF80U SPOT										0.00	0	0
Total For IVF80U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			6.20000	6.20000	6.20000	98.65931				0.00	0	0
Total IVZ001 SPOT										0.00	0	0
Total For IVZ001										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.32606				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.08984				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.82000	108.00723	7.82000	107.93934				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.04125				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.69005				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.89150				0.00	0	0

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 KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	101.09285				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond					0.00000	101.70767				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	98.02205				0.00	0	100,000,000
Total KAP015 SPOT										0.00	0	100,000,000
Total For KAP015										0.00	0	100,000,000
KAP015 On 29/04/2022 Spot Bond					0.00000	100.94094				0.00	0	200,000,000
Total KAP016 SPOT										0.00	0	200,000,000
Total For KAP016										0.00	0	200,000,000
KAP11 On 24/10/2022 Spot Bond					0.00000	102.39905				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.52051				0.00	1,160,000,000	580,000,000
Total KSB009 SPOT										0.00	1,160,000,000	580,000,000
Total For KSB009										0.00	1,160,000,000	580,000,000
KW01 On 31/10/2027 Spot Bond			11.20000	110.66884	11.20000	110.56949				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	102.34419				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.90236				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.15000	107.32807	8.15000	107.25783				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.22977				0.00	0	0

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 LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.51110				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.53000	106.36764	8.53000	106.29484				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.47694				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.03960				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			12.16000	96.04466	12.16000	95.95127				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.31000	107.03509	8.31000	106.96368			892,133,329,380,000.00	107,356,598,000	26,839,149,500	
Total LBK29 SPOT									12,133,329,380,000.00	107,356,598,000	26,839,149,500	
Total For LBK29									12,133,329,380,000.00	107,356,598,000	26,839,149,500	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.25441				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.82428				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.32710				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.33521				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.44933				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.17734				0.00	0	0

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 LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.19419				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	101.12210				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.60000	101.82622	7.60000	101.76433				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	102.53796				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.50000	103.80483	8.50000	103.73402				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.83726				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.31500				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.16887				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	99.90339				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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 LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.81902				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.61585				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.80491				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.92143				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.91174				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	101.21780				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.23839				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.06569				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.08896				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.10640				0.00	0	0

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 LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.78684				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.44118				0.00	0	0
Total MAQ185 SPOT										0.00	0	0
Total For MAQ185										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.06460				0.00	20,000,000,000	10,000,000,000
Total MBF057 SPOT										0.00	20,000,000,000	10,000,000,000
Total For MBF057										0.00	20,000,000,000	10,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	101.19796				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.10587				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.65596				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.74561				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	100.12146				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	99.80252				0.00	2,400,000,000	20,800,000,000
Total MBF065 SPOT										0.00	2,400,000,000	20,800,000,000
Total For MBF065										0.00	2,400,000,000	20,800,000,000
MBP03 On 11/04/2020 Spot Bond					0.00000	99.82374				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.92242				0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	101.37822				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.19010				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	100.97270				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	99.82563				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	101.47862				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	101.48956				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	100.14365				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	100.14553				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04: On 26/02/2022 Spot Bond					0.00000	100.93402				0.00	200,000,000	1,100,000,000
Total MBP046 SPOT										0.00	200,000,000	1,100,000,000
Total For MBP046										0.00	200,000,000	1,100,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	100.91730				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond					0.00000	100.14367				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04: On 27/03/2024 Spot Bond					0.00000	100.14556				0.00	0	0

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 MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.94850				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	100.62129				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	118.48000				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.70000	102.65578	7.70000	102.59256				0.00	0	0
Total MMIG02 SPOT										0.00	0	0
Total For MMIG02										0.00	0	0
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.14203				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			12.67000	12.67000	12.67000	96.33278				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			8.58000	106.35123	8.58000	106.27762				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.44638				0.00	0	500,000,000
Total MMIG06 SPOT										0.00	0	500,000,000
Total For MMIG06										0.00	0	500,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	97.19594				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	100.69948				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			10.74000	96.18020	10.74000	96.09777				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	118.60000				0.00	0	0

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 MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.10131				0.00	4,396,000,000	2,198,000,000
Total MTN06 SPOT										0.00	4,396,000,000	2,198,000,000
Total For MTN06										0.00	4,396,000,000	2,198,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.20820				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.20660				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.30332				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.99003				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.35996				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.45250				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.85326				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.27123				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.29996				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.90699				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.92959				0.00	0	0

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 MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.95588				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.71658				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.78265				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.22404				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.66943				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.03958				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.02909				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	101.02909				0.00	0	0

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 MWAR04 SPOT									0.00	0	0
Total For MWAR04									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.34661			0.00	0	0
Total N6C26 SPOT									0.00	0	0
Total For N6C26									0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.36077			0.00	0	0
Total N6D26 SPOT									0.00	0	0
Total For N6D26									0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.28257			0.00	0	0
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.34637			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.24975			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.25367			0.00	0	0
Total N7B25 SPOT									0.00	0	0
Total For N7B25									0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.30898			0.00	0	0
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.35589			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.39893			0.00	0	0
Total N7E25 SPOT									0.00	0	0
Total For N7E25									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.13000	103.44045	8.13000	103.37253		8,130,000,000,000.00	1,000,000,000	500,000,000	
Total NAM01 SPOT								8,130,000,000,000.00	1,000,000,000	500,000,000	
Total For NAM01								8,130,000,000,000.00	1,000,000,000	500,000,000	
NAM02 On 29/06/2020 Spot Bond			7.25000	103.07766	7.25000	103.01728		0.00	0	0	

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 NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.55000	106.05971	8.55000	105.98655				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			11.64000	96.88294	11.64000	96.79264				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.59634				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.62685				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.46972				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.47499				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.49870				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.66500	103.94143	7.66500	103.87701				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.75500	101.91372	7.75500	101.85052				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	100.44938	9.38000	100.37434				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.35000	105.03163	8.35000	104.96161				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14 On 25/06/2021 Spot Bond			7.16500	105.03237	7.16500	104.97179				0.00	0	0

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 NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			7.41500	103.64685	7.41500	103.58467			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			9.87000	99.75011	9.87000	99.67093		90,034,684,824,000.00	9,122,055,200	40,540,513,800	
Total NBK16A SPOT								10,034,684,824,000.00	9,122,055,200	40,540,513,800	
Total For NBK16A								10,034,684,824,000.00	9,122,055,200	40,540,513,800	
NBK17/On 22/04/2026 Spot Bond			10.12000	103.77533	10.12000	103.69138			0.00	0	1,320,000,000
Total NBK17A SPOT									0.00	0	1,320,000,000
Total For NBK17A									0.00	0	1,320,000,000
NBK18/On 01/06/2020 Spot Bond			7.31000	103.46955	7.31000	103.40811			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			7.94500	106.61971	7.94500	106.55164			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.12500	104.62463	10.12500	104.53996		32,024,074,950,000.00	3,162,871,600	890,717,900	
Total NBK20A SPOT								12,024,074,950,000.00	3,162,871,600	890,717,900	
Total For NBK20A								12,024,074,950,000.00	3,162,871,600	890,717,900	
NBK20I/On 25/06/2021 Spot Bond					0.00000	100.55664			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.17000	99.53859	11.17000	99.44946			0.00	0	200,000,000
Total NBK21A SPOT									0.00	0	200,000,000
Total For NBK21A									0.00	0	200,000,000
NBK22/On 19/11/2022 Spot Bond			7.93000	108.79901	7.93000	108.72929			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.93000	103.04576	10.93000	102.95542			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			10.91000	104.27654	10.91000	104.18528			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I/On 11/02/2022 Spot Bond					0.00000	101.25618			0.00	0	0

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 NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/On 17/02/2023 Spot Bond			8.25000	8.25000	8.25000	107.38264			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.66518			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	22.12087	100.00000	21.97352			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.73323			0.00	0	100,000,000
Total NBK26B SPOT									0.00	0	100,000,000
Total For NBK26B									0.00	0	100,000,000
NBK27/On 10/05/2026 Spot Bond			11.22000	104.20718	11.22000	104.11346			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/On 02/08/2023 Spot Bond			7.89000	107.83235	7.89000	107.76359		424,281,013,296,000.00	53,774,526,400	13,443,631,600	
Total NBK28A SPOT								424,281,013,296,000.00	53,774,526,400	13,443,631,600	
Total For NBK28A								424,281,013,296,000.00	53,774,526,400	13,443,631,600	
NBK28I On 19/11/2020 Spot Bond					0.00000	101.52902			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.54000	101.69157	10.54000	101.60551		30,928,719,344,000.00	2,934,413,600	733,603,400	
Total NBK29A SPOT								30,928,719,344,000.00	2,934,413,600	733,603,400	
Total For NBK29A								30,928,719,344,000.00	2,934,413,600	733,603,400	
NBK30/On 20/02/2024 Spot Bond			7.88500	106.82600	7.88500	106.75794			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.88065			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/On 09/11/2023 Spot Bond			7.95000	108.32223	7.95000	108.25265			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.58353			0.00	0	0

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 NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.23508				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.08872				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.93154				0.00	0	250,000,000
Total NBK36B SPOT										0.00	0	250,000,000
Total For NBK36B										0.00	0	250,000,000
NBK38I On 02/08/2021 Spot Bond					0.00000	101.67603				0.00	0	1,700,000,000
Total NBK38B SPOT										0.00	0	1,700,000,000
Total For NBK38B										0.00	0	1,700,000,000
NBK4 On 28/10/2024 Spot Bond			12.43500	12.43500	12.43500	58.54183				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.05475				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.83356				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.64432				0.00	0	110,000,000
Total NBK43B SPOT										0.00	0	110,000,000
Total For NBK43B										0.00	0	110,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.30056				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.90129				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.24343				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.88548				0.00	0	0

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 NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.31972				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.77572				0.00	3,000,000,000	1,000,000,000
Total NBK49B SPOT										0.00	3,000,000,000	1,000,000,000
Total For NBK49B										0.00	3,000,000,000	1,000,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.63383				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.16171				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.06682				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.72496				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.06934				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.87698				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	101.34565				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	101.36848				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.55887				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	100.67516				0.00	0	0

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 NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.95657				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.20334				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.89280				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27898				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.60500	97.54983	11.60500	97.46017				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27709				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			11.64000	96.90897	11.64000	96.81963				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.27898				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.28186				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.28562				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.26402				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.08209				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	100.62263				0.00	0	1,500,000,000
Total NED19 SPOT										0.00	0	1,500,000,000
Total For NED19										0.00	0	1,500,000,000
NED20 On 01/07/2020 Spot Bond			7.45000	103.82255	7.45000	103.76012				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.49010				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.26885				0.00	0	41,198,400
Total NEDT1B SPOT										0.00	0	41,198,400
Total For NEDT1B										0.00	0	41,198,400
NGL01 On 22/09/2021 Spot Bond					0.00000	103.44671				0.00	0	440,000,000
Total NGL01 SPOT										0.00	0	440,000,000
Total For NGL01										0.00	0	440,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	100.63617				0.00	0	410,000,000
Total NGL02 SPOT										0.00	0	410,000,000
Total For NGL02										0.00	0	410,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.17711				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.09000				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.28726				0.00	0	200,000,000
Total NGL05 SPOT										0.00	0	200,000,000
Total For NGL05										0.00	0	200,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.03972				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL07 On 09/04/2024 Spot Bond					0.00000	102.16646			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	106.38474			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	99.82236			0.00	0	400,000,000
Total NGLT1B SPOT									0.00	0	400,000,000
Total For NGLT1B									0.00	0	400,000,000
NGT10: On 25/03/2024 Spot Bond					0.00000	102.06120			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NGT10: On 15/01/2025 Spot Bond					0.00000	104.37969			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	97.41193			0.00	0	0
Total NGT105 SPOT									0.00	0	0
Total For NGT105									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.37963	13.50000	105.26622			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	102.19609			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	102.30220			0.00	200,000,000	100,000,000
Total NHM007 SPOT									0.00	200,000,000	100,000,000
Total For NHM007									0.00	200,000,000	100,000,000
NHM00 On 26/04/2020 Spot Bond					0.00000	101.71210			0.00	0	210,000,000
Total NHM008 SPOT									0.00	0	210,000,000
Total For NHM008									0.00	0	210,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.95856			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM01 On 24/05/2020 Spot Bond					0.00000	101.08866			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.23087			0.00	400,000,000	200,000,000
Total NHM011 SPOT									0.00	400,000,000	200,000,000
Total For NHM011									0.00	400,000,000	200,000,000
NHM01 On 13/06/2022 Spot Bond					0.00000	100.73142			0.00	200,000,000	100,000,000
Total NHM012 SPOT									0.00	200,000,000	100,000,000
Total For NHM012									0.00	200,000,000	100,000,000
NHM01 On 09/09/2020 Spot Bond					0.00000	100.72285			0.00	0	0
Total NHM013 SPOT									0.00	0	0
Total For NHM013									0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	101.18768			0.00	0	0
Total NHM014 SPOT									0.00	0	0
Total For NHM014									0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	100.70600			0.00	0	0
Total NHM015 SPOT									0.00	0	0
Total For NHM015									0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.80000	5.80000	5.80000	185.22022			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI210 On 31/03/2028 Spot Bond			5.51000	5.51000	5.51000	163.99267			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			5.05500	5.05500	5.05500	128.15095			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			5.54000	5.54000	5.54000	87.16486			0.00	0	0
Total NI29 SPOT									0.00	0	0
Total For NI29									0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	88.65168			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			5.16000	5.16000	5.16000	127.55022				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	125.34693				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			5.65000	5.65000	5.65000	162.40040				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			6.36000	154.71274	6.36000	154.59261				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			5.86500	89.12784	5.86500	89.06192				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			6.99500	102.53317	6.99500	102.47545				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.03296				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.19374				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.22420				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	99.11631				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.21180				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN016 On 20/03/2024 Spot Bond					0.00000	99.08418				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	98.97176				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	108.72760				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	97.56670				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	97.92953				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.03707				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	95.89181				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	99.10692				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	76.00624				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	93.57922				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN04 On 22/02/2024 Spot Bond					0.00000	101.03958				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	95.36001				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.65126				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.66904				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	99.29921				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond					0.00000	95.12675				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	67.81747				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	67.81747				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	101.65010				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	97.23268				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	103.83730				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF08 On 22/09/2020 Spot Bond					0.00000	103.70620			0.00	0	0
Total NNF08 SPOT									0.00	0	0
Total For NNF08									0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	76.49634			0.00	0	0
Total NNF09 SPOT									0.00	0	0
Total For NNF09									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.63000	8.63000	8.63000	101.43359			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.01887			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.02280			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.02394			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.98686			0.00	0	0
Total NQ1A28 SPOT									0.00	0	0
Total For NQ1A28									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			7.82500	7.82500	7.82500	101.59156			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.02078			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.06616			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.03968			0.00	0	0
Total NQ1B21 SPOT									0.00	0	0
Total For NQ1B21									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.02500	8.02500	8.02500	101.61403			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.06617			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.17163			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.60000	113.54940	8.60000	113.47062			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.00000	188.52365	4.00000	188.41281			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.84000	106.42956	11.84000	106.32926		85,603,853,568,000.00	7,230,055,200	8,222,672,700	
Total NRA028 SPOT								15,603,853,568,000.00	7,230,055,200	8,222,672,700	
Total For NRA028								15,603,853,568,000.00	7,230,055,200	8,222,672,700	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.34570	100.00000	16.23742		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.88775			0.00	2,336,000,000	1,168,000,000
Total NTC19 SPOT									0.00	2,336,000,000	1,168,000,000
Total For NTC19									0.00	2,336,000,000	1,168,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.84540			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.12210			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.49558			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.83126			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC24 On 29/03/2021 Spot Bond					0.00000	100.46193				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.93614				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.77076				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.62117				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.62523				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	100.47555				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.04914				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			8.25000	104.15696	8.25000	104.08833				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.66000	97.92587	11.66000	97.83544				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.16036				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			8.55000	105.74260	8.55000	105.67045				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML10 On 14/09/2025 Spot Bond			11.66000	99.46889	11.66000	99.37703			675,290,560,384,000.00	57,915,142,400	15,398,785,600
Total OML10 SPOT									'5,290,560,384,000.00	57,915,142,400	15,398,785,600
Total For OML10									'5,290,560,384,000.00	57,915,142,400	15,398,785,600
OML11 On 11/06/2024 Spot Bond					0.00000	101.09844			0.00	1,500,000,000	500,000,000
Total OML11 SPOT									0.00	1,500,000,000	500,000,000
Total For OML11									0.00	1,500,000,000	500,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	100.69544				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	100.70509				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.65011				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.93792				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	99.90731				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM54 On 07/05/2021 Spot Bond					0.00000	101.34242			0.00	0	284,000,000
Total PMM54 SPOT									0.00	0	284,000,000
Total For PMM54									0.00	0	284,000,000
PMM55 On 28/08/2021 Spot Bond					0.00000	100.92730			0.00	0	0
Total PMM55 SPOT									0.00	0	0
Total For PMM55									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.06565			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.10636			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.18771			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.19932			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.21094			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.94000	105.73347	9.86000	106.04262		175,342,345,902,000.00	2,532,730,618,300	2,871,027,796,400	
Total R186 SPOT								175,342,345,902,000.00	532,730,618,300	371,027,796,400	
Total For R186								175,342,345,902,000.00	532,730,618,300	371,027,796,400	
R197 On 07/12/2023 Spot Bond			2.80000	307.39981	2.80000	307.24876		170,260,936,160,000.00	60,807,477,200	60,242,955,200	
Total R197 SPOT								170,260,936,160,000.00	60,807,477,200	60,242,955,200	
Total For R197								170,260,936,160,000.00	60,807,477,200	60,242,955,200	
R202 On 07/12/2033 Spot Bond			4.80000	205.38679	4.80000	205.25285		172,045,914,240,000.00	35,842,898,800	165,861,330,600	
Total R202 SPOT								172,045,914,240,000.00	35,842,898,800	165,861,330,600	
Total For R202								172,045,914,240,000.00	35,842,898,800	165,861,330,600	
R2023 On 28/02/2023 Spot Bond			6.99000	102.74765	6.95000	102.79536		612,491,357,930,000.00	1,518,239,107,000	2,451,856,231,200	
Total R2023 SPOT								612,491,357,930,000.00	518,239,107,000	451,856,231,200	
Total For R2023								612,491,357,930,000.00	518,239,107,000	451,856,231,200	
R2030 On 31/01/2030 Spot Bond			10.95000	83.94361	10.95000	83.86988		220,289,834,525,000.00	659,387,199,500	1,047,980,324,800	
Total R2030 SPOT								220,289,834,525,000.00	659,387,199,500	1,047,980,324,800	
Total For R2030								220,289,834,525,000.00	659,387,199,500	1,047,980,324,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			11.39000	79.87312	11.39000	79.80063			368,014,449,416,000.00	471,291,874,400	233,688,216,100
Total R2032 SPOT									368,014,449,416,000.00	471,291,874,400	233,688,216,100
Total For R2032									368,014,449,416,000.00	471,291,874,400	233,688,216,100
R2035 On 28/02/2035 Spot Bond			11.62000	81.65918	11.62000	81.58443			636,905,381,804,000.00	140,869,654,200	619,585,800,000
Total R2035 SPOT									636,905,381,804,000.00	140,869,654,200	619,585,800,000
Total For R2035									636,905,381,804,000.00	140,869,654,200	619,585,800,000
R2037 On 31/01/2037 Spot Bond			11.74000	77.96649	11.74000	77.89321			498,671,771,916,000.00	383,191,803,400	868,732,475,000
Total R2037 SPOT									498,671,771,916,000.00	383,191,803,400	868,732,475,000
Total For R2037									498,671,771,916,000.00	383,191,803,400	868,732,475,000
R2040 On 31/01/2040 Spot Bond			11.73500	80.72786	11.73500	80.65202			785,509,830,415,000.00	237,367,689,000	551,070,212,600
Total R2040 SPOT									785,509,830,415,000.00	237,367,689,000	551,070,212,600
Total For R2040									785,509,830,415,000.00	237,367,689,000	551,070,212,600
R2044 On 31/01/2044 Spot Bond			11.78000	77.51985	11.78000	77.44675			397,957,903,664,000.00	628,010,008,800	623,503,542,300
Total R2044 SPOT									397,957,903,664,000.00	628,010,008,800	623,503,542,300
Total For R2044									397,957,903,664,000.00	628,010,008,800	623,503,542,300
R2048 On 28/02/2048 Spot Bond			11.75000	76.40266	11.75000	76.33196			093,922,795,100,000.00	688,844,493,200	919,593,396,000
Total R2048 SPOT									093,922,795,100,000.00	688,844,493,200	919,593,396,000
Total For R2048									093,922,795,100,000.00	688,844,493,200	919,593,396,000
R208 On 31/03/2021 Spot Bond			4.76000	101.99978	4.76000	101.96045			241,036,072,640,000.00	260,721,864,000	421,212,874,100
Total R208 SPOT									241,036,072,640,000.00	260,721,864,000	421,212,874,100
Total For R208									241,036,072,640,000.00	260,721,864,000	421,212,874,100
R209 On 31/03/2036 Spot Bond			11.67000	61.23456	11.63000	61.37755			320,108,309,343,000.00	1,055,707,652,900	793,103,412,100
Total R209 SPOT									320,108,309,343,000.00	1,055,707,652,900	793,103,412,100
Total For R209									320,108,309,343,000.00	1,055,707,652,900	793,103,412,100
R210 On 31/03/2028 Spot Bond			4.80000	172.45975	4.80000	172.34728			81,258,472,800,000.00	16,928,848,500	113,398,671,900
Total R210 SPOT									81,258,472,800,000.00	16,928,848,500	113,398,671,900
Total For R210									81,258,472,800,000.00	16,928,848,500	113,398,671,900
R212 On 31/01/2022 Spot Bond			2.60000	163.75740	2.50000	163.96841			384,856,431,140,000.00	532,637,088,900	331,190,664,300
Total R212 SPOT									384,856,431,140,000.00	532,637,088,900	331,190,664,300
Total For R212									384,856,431,140,000.00	532,637,088,900	331,190,664,300
R213 On 28/02/2031 Spot Bond			11.26000	74.33699	11.19500	74.59913			082,191,819,070,000.00	184,919,344,500	536,566,191,300
Total R213 SPOT									082,191,819,070,000.00	184,919,344,500	536,566,191,300
Total For R213									082,191,819,070,000.00	184,919,344,500	536,566,191,300
R214 On 28/02/2041 Spot Bond			11.67500	60.46571	11.67500	60.41011			129,114,261,345,000.00	1,124,549,401,400	1,063,414,700,000
Total R214 SPOT									129,114,261,345,000.00	1,124,549,401,400	1,063,414,700,000
Total For R214									129,114,261,345,000.00	1,124,549,401,400	1,063,414,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC001L 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
RC002L 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
RC003L 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
RC004L 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
RC005L 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
RC006L 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
RC007L 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
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015I On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RC016I On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC016U SPOT										0.00	0	0
Total For RC016U										0.00	0	0
RC017I On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018I On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RC019I On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC019U SPOT										0.00	0	0
Total For RC019U										0.00	0	0
RC020I On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.07533				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.88064				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.89539				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.78515				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.91817				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.63532				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.11678				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.32538				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.32313				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.47034				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.20145				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.20853				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.21593				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.08360				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.05881				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.18886				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.11438				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.82986				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.41719				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.07849				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.65597				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	99.90537				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.69027				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.05994				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED60 On 09/03/2022 Spot Bond					0.00000	103.69689				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	104.50094				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	103.08555				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	99.91325				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	103.60919				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.51545				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.43032				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	99.81026				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.92766				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.74000	106.75913	7.74000	106.69271			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.60000	105.86098	8.60000	105.78794		258,469,604,720,000.00	30,054,605,200	7,722,729,200	
Total RW23 SPOT								8,469,604,720,000.00	30,054,605,200	7,722,729,200	
Total For RW23								8,469,604,720,000.00	30,054,605,200	7,722,729,200	
RW28 On 10/12/2028 Spot Bond			12.81500	90.03692	12.81500	89.94531		32,101,410,968,000.00	2,504,987,200	626,246,800	
Total RW28 SPOT								12,101,410,968,000.00	2,504,987,200	626,246,800	
Total For RW28								12,101,410,968,000.00	2,504,987,200	626,246,800	
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	102.42080		0.00	120,000,000	145,000,000	
Total SBK18 SPOT								0.00	120,000,000	145,000,000	
Total For SBK18								0.00	120,000,000	145,000,000	
SBK22 On 28/05/2020 Spot Bond					0.00000	101.45009		0.00	0	100,000,000	
Total SBK22 SPOT								0.00	0	100,000,000	
Total For SBK22								0.00	0	100,000,000	
SBK23 On 28/05/2022 Spot Bond			8.22000	110.54673	8.22000	110.47336		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	
Total For SBK23								0.00	0	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	102.35531		0.00	0	0	
Total SBK24 SPOT								0.00	0	0	
Total For SBK24								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	102.49950			0.00	0	100,000,000
Total SBK25 SPOT									0.00	0	100,000,000
Total For SBK25									0.00	0	100,000,000
SBK26 On 25/04/2021 Spot Bond			8.02000	109.66494	8.02000	109.59428			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.44540			0.00	0	200,000,000
Total SBN01 SPOT									0.00	0	200,000,000
Total For SBN01									0.00	0	200,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	100.83239			0.00	0	20,000,000
Total SBS18 SPOT									0.00	0	20,000,000
Total For SBS18									0.00	0	20,000,000
SBS19 On 23/06/2021 Spot Bond			7.10000	106.41927	7.10000	106.35843			0.00	0	2,044,000,000
Total SBS19 SPOT									0.00	0	2,044,000,000
Total For SBS19									0.00	0	2,044,000,000
SBS20 On 15/05/2026 Spot Bond			9.17000	107.97548	9.17000	107.89572		27,236,726,664,000.00	2,970,199,200	947,549,800	
Total SBS20 SPOT								27,236,726,664,000.00	2,970,199,200	947,549,800	
Total For SBS20								27,236,726,664,000.00	2,970,199,200	947,549,800	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.88051			0.00	0	302,000,000
Total SBS21 SPOT									0.00	0	302,000,000
Total For SBS21									0.00	0	302,000,000
SBS27 On 20/02/2024 Spot Bond			7.70500	109.25226	7.70500	109.18420		830,059,736,296,000.00	107,730,011,200	24,915,489,300	
Total SBS27 SPOT								830,059,736,296,000.00	107,730,011,200	24,915,489,300	
Total For SBS27								830,059,736,296,000.00	107,730,011,200	24,915,489,300	
SBS3 On 25/05/2026 Spot Bond			9.33500	97.76628	9.33500	97.69279		110,172,312,248,000.00	11,802,068,800	2,950,517,200	
Total SBS3 SPOT								110,172,312,248,000.00	11,802,068,800	2,950,517,200	
Total For SBS3								110,172,312,248,000.00	11,802,068,800	2,950,517,200	
SBS31 On 12/06/2027 Spot Bond			9.71500	103.43029	9.71500	103.34990		33,952,339,512,000.00	3,494,836,800	873,709,200	
Total SBS31 SPOT								33,952,339,512,000.00	3,494,836,800	873,709,200	
Total For SBS31								33,952,339,512,000.00	3,494,836,800	873,709,200	
SBS34 On 19/09/2024 Spot Bond			9.37500	103.07370	9.37500	102.99675		9,609,375,000,000.00	1,025,000,000	4,525,000,000	
Total SBS34 SPOT								9,609,375,000,000.00	1,025,000,000	4,525,000,000	
Total For SBS34								9,609,375,000,000.00	1,025,000,000	4,525,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			8.38000	104.44181	8.38000	104.37117			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.56000	96.66770	10.56000	96.58575			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			6.68000	106.22799	6.68000	106.17048			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	101.63279			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.18500	110.50908	7.18500	110.44481			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.83000	112.11153	8.83000	112.03172		48,984,919,480,000.00	5,547,556,000	1,386,889,000	
Total SBS42 SPOT								18,984,919,480,000.00	5,547,556,000	1,386,889,000	
Total For SBS42								18,984,919,480,000.00	5,547,556,000	1,386,889,000	
SBS43 On 12/11/2027 Spot Bond			9.81000	109.64211	9.81000	109.55561			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.61759			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.26500	110.07455	7.26500	110.00983			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.27067			0.00	48,000,000,000	12,000,000,000
Total SBS47 SPOT									0.00	48,000,000,000	12,000,000,000
Total For SBS47									0.00	48,000,000,000	12,000,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	101.20057			0.00	0	5,000,000,000
Total SBS49 SPOT									0.00	0	5,000,000,000
Total For SBS49									0.00	0	5,000,000,000
SBS50 On 31/01/2022 Spot Bond			6.78500	106.19312	6.78500	106.13474			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS51 On 31/01/2024 Spot Bond			10.60500	10.60500	10.60500	99.10701				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	103.07638				0.00	0	100,000,000
Total SBS52 SPOT										0.00	0	100,000,000
Total For SBS52										0.00	0	100,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.05105				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.80775				0.00	20,400,000,000	10,200,000,000
Total SBS54 SPOT										0.00	20,400,000,000	10,200,000,000
Total For SBS54										0.00	20,400,000,000	10,200,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.83893				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			6.99000	106.72425	6.99000	106.66417				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.46911				0.00	0	400,000,000
Total SBS57 SPOT										0.00	0	400,000,000
Total For SBS57										0.00	0	400,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	99.94106				0.00	0	6,280,000,000
Total SBS58 SPOT										0.00	0	6,280,000,000
Total For SBS58										0.00	0	6,280,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.09814				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.61247				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.93985				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.32630				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS64 On 31/01/2029 Spot Bond					0.00000	98.60177				0.00	0	4,000,000,000
Total SBS64 SPOT										0.00	0	4,000,000,000
Total For SBS64										0.00	0	4,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.10867				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.70722				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	98.86758				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	99.69606				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.87198				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.70000	298.46460	3.70000	298.29630				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.75000	5.75000	5.75000	186.16288				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.22745				0.00	0	1,293,394,300
Total SBT101 SPOT										0.00	0	1,293,394,300
Total For SBT101										0.00	0	1,293,394,300
SBT102 On 30/09/2022 Spot Bond					0.00000	99.97951				0.00	340,000,000	870,000,000
Total SBT102 SPOT										0.00	340,000,000	870,000,000
Total For SBT102										0.00	340,000,000	870,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	101.97868				0.00	890,000,000	445,000,000
Total SBT103 SPOT										0.00	890,000,000	445,000,000
Total For SBT103										0.00	890,000,000	445,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.40727				0.00	200,000,000	280,000,000
Total SBT201 SPOT										0.00	200,000,000	280,000,000
Total For SBT201										0.00	200,000,000	280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT202 On 03/12/2023 Spot Bond					0.00000	96.83571			0.00	0	2,145,000,000
Total SBT202 SPOT									0.00	0	2,145,000,000
Total For SBT202									0.00	0	2,145,000,000
SBT203 On 03/12/2023 Spot Bond			9.05000	107.63632	9.05000	107.55825			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	102.01501			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	101.07565			0.00	0	270,000,000
Total SBT206 SPOT									0.00	0	270,000,000
Total For SBT206									0.00	0	270,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	99.78583			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	99.79624			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	97.64587			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.32089			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.18718			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.11520			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.15853				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.45372				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.21834				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.22077				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.22709				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.16482				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.33293				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.27433				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.30184				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.04845				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.92118				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.65000	107.94196	8.65000	107.86706				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SNT04 On 27/06/2022 Spot Bond					0.00000	101.50152				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.11527				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.39901				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.18191				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.99113				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.04214				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.07779				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	100.16146				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	100.55506				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG006 On 18/06/2022 Spot Bond					0.00000	100.64621				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG007 On 18/06/2024 Spot Bond					0.00000	100.51171				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG008 On 15/10/2022 Spot Bond					0.00000	101.88841				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00! On 15/10/2024 Spot Bond					0.00000	101.97476				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.49485				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	155,000,000,000	155,000,000,000	
Total SS053U SPOT									10,000,000,000,000.00	155,000,000,000	155,000,000,000	
Total For SS053U									10,000,000,000,000.00	155,000,000,000	155,000,000,000	
SSA06 On 16/04/2020 Spot Bond			7.39000	99.79795	7.39000	103.75690				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00! On 31/03/2021 Spot Bond			7.61500	99.30360	7.61500	99.24279				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00! On 31/03/2021 Spot Bond			7.61500	99.30360	7.61500	99.24279				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01! On 31/01/2025 Spot Bond			5.71500	5.71500	5.71500	124.42789				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN01: On 21/12/2026 Spot Bond			11.36000	99.07184	11.36000	98.98215				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			13.06500	65.96775	13.06500	65.90008				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	96.74688				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.89036				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.19685				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.93723				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.75806				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	99.80758				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.35000	104.14551	8.35000	104.07570				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			5.70000	91.09384	5.70000	91.02767				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.81457				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.61381				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 05/04/2027 Spot Bond					0.00000	99.82466				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.83000	3.83000	3.83000	297.02954				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.15792				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	101.57579				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	101.60275				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.44834				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	99.94948				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			6.02000	6.02000	6.02000	158.27665				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			5.10000	5.10000	5.10000	127.89310				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			5.90000	5.90000	5.90000	88.65168				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			5.54000	5.54000	5.54000	87.16486			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			5.98000	5.98000	5.98000	158.71664			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.94559			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.93520			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.90959			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.56423			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.55748			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.49231			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	99.80414			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond					0.00000	74.98100				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond					0.00000	101.79554				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN081 On 27/08/2024 Spot Bond					0.00000	100.97988				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN082 On 12/09/2025 Spot Bond					0.00000	100.67769				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN083 On 05/11/2023 Spot Bond					0.00000	101.42901				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN084 On 07/12/2033 Spot Bond			5.67500	5.67500	5.67500	187.58803				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN086 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN087 On 10/04/2020 Spot Bond					0.00000	101.81588				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN088 On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	30,000,000,000	30,000,000,000
Total SSN088 SPOT										0.00	30,000,000,000	30,000,000,000
Total For SSN088										0.00	30,000,000,000	30,000,000,000
SSN089 On 21/12/2026 Spot Bond					0.00000	98.89520				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN090 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	30,000,000,000	30,000,000,000
Total SSN090 SPOT										0.00	30,000,000,000	30,000,000,000
Total For SSN090										0.00	30,000,000,000	30,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000			0.00	30,000,000,000	30,000,000,000
Total SSN091 SPOT									0.00	30,000,000,000	30,000,000,000
Total For SSN091									0.00	30,000,000,000	30,000,000,000
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000			0.00	25,000,000,000	25,000,000,000
Total SSN092 SPOT									0.00	25,000,000,000	25,000,000,000
Total For SSN092									0.00	25,000,000,000	25,000,000,000
SSN09 On 31/01/2030 Spot Bond					0.00000	101.43760			0.00	0	0
Total SSN093 SPOT									0.00	0	0
Total For SSN093									0.00	0	0
SSN09 On 08/02/2021 Spot Bond					0.00000	100.00000			0.00	25,000,000,000	25,000,000,000
Total SSN094 SPOT									0.00	25,000,000,000	25,000,000,000
Total For SSN094									0.00	25,000,000,000	25,000,000,000
SSN09 On 31/01/2030 Spot Bond					0.00000	100.58716			0.00	0	0
Total SSN095 SPOT									0.00	0	0
Total For SSN095									0.00	0	0
SSN09 On 28/05/2025 Spot Bond					0.00000	100.79888			0.00	0	0
Total SSN096 SPOT									0.00	0	0
Total For SSN096									0.00	0	0
SSN09 On 20/03/2021 Spot Bond					0.00000	100.00000			0.00	15,000,000,000	15,000,000,000
Total SSN097 SPOT									0.00	15,000,000,000	15,000,000,000
Total For SSN097									0.00	15,000,000,000	15,000,000,000
SSN09 On 28/02/2027 Spot Bond					0.00000	100.19744			0.00	0	0
Total SSN098 SPOT									0.00	0	0
Total For SSN098									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.88000	92.52988	10.88000	92.44955		8,565,623,808,000.00		787,281,600	196,820,400
Total SZ25 SPOT								8,565,623,808,000.00		787,281,600	196,820,400
Total For SZ25								8,565,623,808,000.00		787,281,600	196,820,400
T13A11 On 21/08/2020 Spot Bond					0.00000	101.58243			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.49500	102.33609	7.49500	102.27481			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.08904			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A16 On 21/08/2020 Spot Bond			7.59500	102.24041	7.59500	102.17839				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.08992				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.54500	101.98191	7.54500	101.92045				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.08645				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.07842				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.31786	8.55000	104.24591				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	101.00457				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	100.98067				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.98019				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.19897				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.54844				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.26004				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS147 On 12/10/2020 Spot Bond					0.00000	99.95478				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.56252				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	101.41186				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.87575				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	100.09356				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.20995				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.81609				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.98576				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	101.09096				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.25957				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.24689				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	101.44133				0.00	0	400,000,000
Total TFS160 SPOT										0.00	0	400,000,000
Total For TFS160										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS161 On 27/05/2022 Spot Bond					0.00000	100.87590				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.89047				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	101.49660				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.57699				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.13496				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.91500	101.64043	7.91500	101.57626				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.31389				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.58500	101.91355	7.58500	101.85181				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.12969				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.13083				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.16376				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	101.12841				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.12628				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.20917				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.21825				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.22052				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.24322				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.27157				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.58291				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.58291				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.61681				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.59987				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.60551				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond					0.00000	101.09432				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.34500	107.92604	7.34500	107.86189				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.10564				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.50500	106.27469	7.50500	106.21017				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.16356				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.43634				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.11590				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.98388				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.11642				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.18398				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.55970				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.47101				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond					0.00000	103.00322				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.06300				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.06714				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.59212				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.18724				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.91691				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.02840				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.03986				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.09213				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.56147				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.67200				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.14551				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	101.84420				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.11826				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.19964				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.99346				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.35980				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	101.02279				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.04441				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	101.03322	8.49000	100.96401				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.07168				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	101.10690				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	101.35075				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.80567			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.80246			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.12000	102.75312	8.12000	102.68647			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.65000	104.15811	8.65000	104.08624			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.99514			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.66088			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.94000	97.86079	10.94000	97.77538			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.67098			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.68075			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.69435			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	101.29273			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC09 On 17/09/2020 Spot Bond					0.00000	100.50661			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.64500	101.75471	7.64500	101.69293			0.00	0	9,903,300,000
Total TN20 SPOT									0.00	0	9,903,300,000
Total For TN20									0.00	0	9,903,300,000
TN20/R On 17/09/2020 Spot Bond			100.00000	72.62051	100.00000	72.21100			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	50.16217	100.00000	49.82803			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.35000	111.94788	8.35000	111.87244		166,712,760,000.00	19,965,600	15,191,595,200	
Total TN23 SPOT								166,712,760,000.00	19,965,600	15,191,595,200	
Total For TN23								166,712,760,000.00	19,965,600	15,191,595,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	20.03581	100.00000	19.90235		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			11.27000	94.21229	11.27000	94.12720		38,476,124,862,000.00	3,414,030,600	23,997,502,800	
Total TN25 SPOT								38,476,124,862,000.00	3,414,030,600	23,997,502,800	
Total For TN25								38,476,124,862,000.00	3,414,030,600	23,997,502,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.71044	100.00000	11.63244		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			11.48000	90.64311	11.48000	90.55976		0.00	0	3,700,000,000	
Total TN27 SPOT								0.00	0	3,700,000,000	
Total For TN27								0.00	0	3,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.45749	100.00000	12.37451		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	
TN30 On 09/10/2030 Spot Bond			12.55000	88.12785	12.55000	88.03997		0.00	0	4,000,000,000	
Total TN30 SPOT								0.00	0	4,000,000,000	
Total For TN30								0.00	0	4,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30/R On 09/10/2030 Spot Bond			8.00000	117.46090	8.00000	117.38541			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			13.30500	82.07949	13.30500	81.99288			0.00	0	2,490,000,000
Total TN40 SPOT									0.00	0	2,490,000,000
Total For TN40									0.00	0	2,490,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	99.91420	10.75000	99.82849			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.44800	10.00000	104.36600			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.87500	104.33423	7.87500	104.26784		824,512,500,000.00		104,700,000	34,900,000
Total TPDA08 SPOT								824,512,500,000.00		104,700,000	34,900,000
Total For TPDA08								824,512,500,000.00		104,700,000	34,900,000
TRA2A On 14/12/2020 Spot Bond			7.84500	104.19054	7.84500	104.12485			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			7.64500	7.64500	7.64500	104.27938			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.59127			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.60332			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.66640			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.67305			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond					0.00000	100.79764				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.79764				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.19587				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.22521				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.06000	105.79598	8.06000	105.72710				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.18923				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.21458				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.41633				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.38847				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	101.74832				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	101.87896				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.94072				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond			8.35000	105.90489	8.35000	107.29682			0.00	0	0
Total TRA4A4 SPOT									0.00	0	0
Total For TRA4A4									0.00	0	0
TRA4A5 On 13/10/2020 Spot Bond					0.00000	101.74830			0.00	0	0
Total TRA4A5 SPOT									0.00	0	0
Total For TRA4A5									0.00	0	0
TRA4A6 On 13/04/2022 Spot Bond					0.00000	101.87896			0.00	0	0
Total TRA4A6 SPOT									0.00	0	0
Total For TRA4A6									0.00	0	0
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.94072			0.00	0	0
Total TRA4A7 SPOT									0.00	0	0
Total For TRA4A7									0.00	0	0
TRA4A8 On 13/04/2024 Spot Bond			8.62000	104.12567	8.62000	104.06975			0.00	0	0
Total TRA4A8 SPOT									0.00	0	0
Total For TRA4A8									0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	102.17301			0.00	0	0
Total TRA4B1 SPOT									0.00	0	0
Total For TRA4B1									0.00	0	0
TRA4B2 On 13/04/2024 Spot Bond					0.00000	102.17301			0.00	0	0
Total TRA4B2 SPOT									0.00	0	0
Total For TRA4B2									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG01U SPOT									0.00	0	0
Total For TSG01U									0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG02U SPOT									0.00	0	0
Total For TSG02U									0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG03U SPOT									0.00	0	0
Total For TSG03U									0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG04U SPOT									0.00	0	0
Total For TSG04U									0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG05U SPOT									0.00	0	0
Total For TSG05U									0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG06U SPOT									0.00	0	0
Total For TSG06U									0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG07U SPOT									0.00	0	0
Total For TSG07U									0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG08U SPOT									0.00	0	0
Total For TSG08U									0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	99.87320			0.00	0	0
Total TSP230 SPOT									0.00	0	0
Total For TSP230									0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	99.28068			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	98.02643			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	102.02781			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP237 On 09/04/2020 Spot Bond					0.00000	99.88058				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	96.22812				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	99.18201				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	95.47713				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	98.74048				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	96.98060				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	93.68109				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	93.58106				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.58664				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.89135				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.96049				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.86354				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC32 On 06/04/2020 Spot Bond					0.00000	101.73047			0.00	0	0
Total TWC324 SPOT									0.00	0	0
Total For TWC324									0.00	0	0
TWC32 On 09/04/2020 Spot Bond					0.00000	101.67079			0.00	0	0
Total TWC325 SPOT									0.00	0	0
Total For TWC325									0.00	0	0
TWC32 On 20/04/2020 Spot Bond					0.00000	101.42972			0.00	0	0
Total TWC326 SPOT									0.00	0	0
Total For TWC326									0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	101.29007			0.00	0	0
Total TWC327 SPOT									0.00	0	0
Total For TWC327									0.00	0	0
TWC32 On 29/04/2020 Spot Bond					0.00000	101.25316			0.00	0	0
Total TWC328 SPOT									0.00	0	0
Total For TWC328									0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	100.96137			0.00	0	0
Total TWC329 SPOT									0.00	0	0
Total For TWC329									0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	100.74709			0.00	0	0
Total TWC330 SPOT									0.00	0	0
Total For TWC330									0.00	0	0
TWC33 On 27/05/2020 Spot Bond					0.00000	100.66721			0.00	0	0
Total TWC331 SPOT									0.00	0	0
Total For TWC331									0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	100.57107			0.00	0	0
Total TWC332 SPOT									0.00	0	0
Total For TWC332									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.82500	103.46726	7.82500	103.40254			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.76000	98.95784	11.76000	98.86570		110,932,860,864,000.00	9,433,066,400	2,358,266,600	
Total UG26 SPOT								10,932,860,864,000.00	9,433,066,400	2,358,266,600	
Total For UG26								10,932,860,864,000.00	9,433,066,400	2,358,266,600	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA8U SPOT									0.00	0	0
Total For VCPA8U									0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA9U SPOT									0.00	0	0
Total For VCPA9U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB8U SPOT									0.00	0	0
Total For VCPB8U									0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB9U SPOT									0.00	0	0
Total For VCPB9U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA11U SPOT									0.00	0	0
Total For VJA11U									0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA12U SPOT									0.00	0	0
Total For VJA12U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB12U SPOT									0.00	0	0
Total For VJB12U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.71314			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.03345			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	99.90466			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.73793			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.73529			0.00	0	280,000,000
Total VKE12 SPOT									0.00	0	280,000,000
Total For VKE12									0.00	0	280,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE13 On 27/08/2021 Spot Bond					0.00000	101.32838			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.08914			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	101.17866			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	101.20518			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA10U SPOT									0.00	0	0
Total For VPA10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB12U SPOT										0.00	0	0
Total For VPB12U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR862U SPOT									0.00	0	0
Total For VR862U									0.00	0	0
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR863U SPOT									0.00	0	0
Total For VR863U									0.00	0	0
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR864U SPOT									0.00	0	0
Total For VR864U									0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR865U SPOT									0.00	0	0
Total For VR865U									0.00	0	0
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR866U SPOT									0.00	0	0
Total For VR866U									0.00	0	0
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR867U SPOT									0.00	0	0
Total For VR867U									0.00	0	0
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR868U SPOT									0.00	0	0
Total For VR868U									0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR869U SPOT									0.00	0	0
Total For VR869U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.12991			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	99.94643			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	99.52715				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.58500	103.52876	6.58500	103.47328				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			6.87000	105.50210	6.87000	105.44339				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	48.04353	100.00000	47.72351				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.32e+017	728,784,592,900	779,692,964,604
Total for SPOT :										1.32e+017	728,784,592,900	779,692,964,604
Total Futures										1.32e+017	728,784,594,744	779,693,995,346
Total Options										0.00	0	426,139
Grand Total:										1.32e+017	728,784,594,744	779,694,421,485