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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/04/2020

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			12.83078	67.51570	12.48161	69.18057			0.00	0	0
ES33 On 06/08/2020 Bond Future			13.11652	68.33376	12.75144	70.01946			0.00	0	350
ES33 On 05/11/2020 Bond Future			13.40320	65.41165	13.02174	67.11869			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.71357	66.24249	13.31419	67.97127			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			13.12912	67.28715	12.75449	69.23673			0.00	0	0
ES42 On 06/08/2020 Bond Future			13.40398	68.10246	13.01112	70.07634			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			13.68307	64.69664	13.27081	66.69549			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.97532	65.51858	13.54253	67.54287			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			134.07818	134.07818	134.96246	134.96246			0.00	0	1,865
I2025 On 06/08/2020 Bond Future			134.22882	134.22882	135.12530	135.12530			0.00	0	1,411
I2025 On 05/11/2020 Bond Future			135.94344	135.94344	136.85180	136.85180			0.00	0	0
I2025 On 04/02/2021 Bond Future			136.17110	136.17110	137.09135	137.09135			0.00	0	0

Contract 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	3,276
Total For I2025											0.00	0	3,276
I2029	On	07/05/2020			96.53857	96.53857	98.71501	98.71501			116,425,515.42	1,206	1,509
I2029	On	06/08/2020			97.73253	97.73253	99.93683	99.93683			117,865,431.18	1,206	2,267
I2029	On	05/11/2020			97.83846	97.83846	100.07124	100.07124			0.00	0	0
I2029	On	04/02/2021			99.10382	99.10382	101.36554	101.36554			119,519,206.92	1,206	0
Total I2029 Future											353,810,153.52	3,618	3,776
Total For I2029											353,810,153.52	3,618	3,776
I2033	On	07/05/2020			94.83721	94.83721	97.13792	97.13792			0.00	0	3,611
I2033	On	06/08/2020			96.01009	96.01009	98.34020	98.34020			0.00	0	5,770
I2033	On	05/11/2020			96.01802	96.01802	98.37819	98.37819			0.00	0	0
I2033	On	04/02/2021			97.25978	97.25978	99.65052	99.65052			0.00	0	0
Total I2033 Future											0.00	0	9,381
Total For I2033											0.00	0	9,381
I2038	On	07/05/2020			108.09151	108.09151	110.78303	110.78303			182,134,194.35	1,685	3,602
I2038	On	06/08/2020			107.73224	107.73224	110.45812	110.45812			181,528,824.40	1,685	10,961
I2038	On	05/11/2020			109.10861	109.10861	111.86962	111.86962			0.00	0	0
I2038	On	04/02/2021			108.79794	108.79794	111.59474	111.59474			0.00	0	0
Total I2038 Future											363,663,018.75	3,370	14,563
Total For I2038											363,663,018.75	3,370	14,563
I2046	On	07/05/2020			95.97034	95.97034	99.33111	99.33111			381,482,101.50	3,975	9,794
I2046	On	06/08/2020			97.15728	97.15728	100.56059	100.56059			386,200,188.00	3,975	11,921
I2046	On	05/11/2020			96.60328	96.60328	100.05036	100.05036			0.00	0	0
I2046	On	04/02/2021			97.85273	97.85273	101.34452	101.34452			0.00	0	0
Total I2046 Future											767,682,289.50	7,950	21,715
Total For I2046											767,682,289.50	7,950	21,715
I2050	On	07/05/2020			99.04428	99.04428	102.42244	102.42244			256,524,685.20	2,590	10,560
I2050	On	06/08/2020			98.39056	98.39056	101.81151	101.81151			254,831,550.40	2,590	14,874
I2050	On	05/11/2020			99.64741	99.64741	103.11252	103.11252			0.00	0	0
I2050	On	04/02/2021			99.01671	99.01671	102.52669	102.52669			0.00	0	0
Total I2050 Future											511,356,235.60	5,180	25,434
Total For I2050											511,356,235.60	5,180	25,434
R186	On	07/05/2020			9.25600	110.13143	9.04698	111.19410		9.74	230,505,082.99	2,093	40,729
R186	On	06/08/2020			9.49560	106.18023	9.27440	107.25685		10.24	249,098,819.58	2,346	63,449
R186	On	05/11/2020			9.73565	107.51170	9.50159	108.60221		9.93	0.00	0	0
R186	On	04/02/2021			10.00100	103.59071	9.75278	104.69513		10.43	0.00	0	0
Total R186 Future											479,603,902.57	4,439	104,178
R186	On	07/05/2020	7.60	Call			0.13000	0.00013	0,010	9.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.28	Put			4,045.10000	4.04510	5,085,880	9.44	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			26.92000	0.02692	5,030	9.44	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			607.00000	0.60700	258,350	9.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,207.70000	1.20770	1,921,720	9.70	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call			2,474.03000	2.47403	1,617,550	10.20	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.50	Call			94.63000	0.09463	24,020	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			2,940.81000	2.94081	3,932,870	9.46	0.00	0	23,160
R186	On	07/05/2020	Bond Future	7.90	Call			1.82000	0.00182	0,190	9.47	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			6,082.17000	6.08217	7,143,210	9.47	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			7,743.03000	7.74303	8,805,580	9.47	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			5,050.90000	5.05090	6,106,980	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			6.67000	0.00667	0,910	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			5,158.49000	5.15849	6,215,400	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put			20.37000	0.02037	51,760	10.76	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call			4,757.46000	4.75746	3,726,180	10.76	0.00	0	1,120
R186	On	07/05/2020	Bond Future	9.50	Put			187.89000	0.18789	394,080	10.20	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			7.15000	0.00715	1,000	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			5,104.66000	5.10466	6,161,180	9.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			7.68000	0.00768	1,090	9.46	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			746.07000	0.74607	522,200	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			5,297.87000	5.29787	6,150,620	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			756.76000	0.75676	530,280	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			5,256.88000	5.25688	6,107,020	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			735.67000	0.73567	514,350	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			420.84000	0.42084	281,380	10.03	0.00	0	900
R186	On	06/08/2020	Bond Future	9.00	Put			3,089.88000	3.08988	3,742,770	10.13	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			1,734.58000	1.73458	1,310,850	10.13	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			627.56000	0.62756	433,330	10.03	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			5,339.18000	5.33918	6,194,480	10.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			5,801.93000	5.80193	6,684,320	10.03	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put			6,906.64000	6.90664	7,843,800	10.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			1,490.31000	1.49031	1,170,860	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			5,632.99000	5.63299	6,404,050	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			8,814.68000	8.81468	9,742,860	9.66	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			636.98000	0.63698	474,650	9.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			1,504.78000	1.50478	1,183,000	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			5,598.19000	5.59819	6,366,920	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			6,739.00000	6.73900	7,576,040	9.66	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			1,104.99000	1.10499	851,520	9.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			2,608.25000	2.60825	2,132,450	9.83	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			3,749.26000	3.74926	4,363,970	9.83	0.00	0	3,500

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R186	On	05/11/2020	Bond Future	8.66	Call			1,519.35000	1.51935	1,195,220	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			5,563.52000	5.56352	6,329,900	9.67	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			1,188.63000	1.18863	948,900	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			8,648.66000	8.64866	9,513,350	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			1,198.69000	1.19869	957,350	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			8,609.79000	8.60979	9,472,870	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			1,178.63000	1.17863	940,510	9.93	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			8,687.61000	8.68761	9,553,910	9.93	0.00	0	0
Total R186 Option												0.00	0	40,200
Total For R186												479,603,902.57	4,439	144,378
R197	On	07/05/2020	Bond Future			311.55395	311.55395	311.54300	311.54300			436,175,530.00	1,400	2,556
R197	On	06/08/2020	Bond Future			307.63242	307.63242	307.62435	307.62435			430,685,388.00	1,400	2,350
R197	On	05/11/2020	Bond Future			311.56207	311.56207	311.55490	311.55490			0.00	0	0
R197	On	04/02/2021	Bond Future			307.61204	307.61204	307.60502	307.60502			0.00	0	0
Total R197 Future												866,860,918.00	2,800	4,906
Total For R197												866,860,918.00	2,800	4,906
R202	On	07/05/2020	Bond Future			215.05167	215.05167	217.06070	217.06070			409,458,379.68	1,904	5,856
R202	On	06/08/2020	Bond Future			213.58171	213.58171	215.61785	215.61785			406,659,575.84	1,904	7,355
R202	On	05/11/2020	Bond Future			216.30976	216.30976	218.37265	218.37265			0.00	0	0
R202	On	04/02/2021	Bond Future			214.86908	214.86908	216.95866	216.95866			0.00	0	0
Total R202 Future												816,117,955.52	3,808	13,211
Total For R202												816,117,955.52	3,808	13,211
R2023	On	07/05/2020	Bond Future			6.04165	105.87696	5.98243	106.03174		3.28	759,137,803.20	7,170	43,212
R2023	On	06/08/2020	Bond Future			6.16559	107.15983	6.09946	107.31751		3.12	768,335,981.10	7,170	17,478
R2023	On	05/11/2020	Bond Future			6.29081	104.59041	6.21671	104.75042		3.02	0.00	0	0
R2023	On	04/02/2021	Bond Future			6.45312	105.91865	6.36897	106.08078		2.90	0.00	0	0
Total R2023 Future												1,527,473,784.30	14,340	60,690
R2023	On	07/05/2020	Bond Future	6.90	Call			2,367.88000	2.36788	2,213,470	4.33	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1.46000	0.00146	1,830	4.33	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			2,393.22000	2.39322	2,238,780	4.34	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1.37000	0.00137	1,710	4.34	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			2,342.55000	2.34255	2,188,160	4.31	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1.55000	0.00155	1,940	4.31	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,883.47000	2.88347	2,742,930	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			136.28000	0.13628	153,420	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,903.76000	2.90376	2,762,930	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			133.50000	0.13350	150,350	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,863.21000	2.86321	2,722,980	4.08	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			139.10000	0.13910	156,550	4.08	0.00	0	0

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R2023	On	05/11/2020	Bond Future	7.46	Call			2,909.61000	2.90961	2,776,230	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			265.93000	0.26593	292,560	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,926.82000	2.92682	2,793,140	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			262.22000	0.26222	288,550	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,892.45000	2.89245	2,759,370	3.72	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			269.68000	0.26968	296,610	3.72	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call			1,037.94000	1.03794	957,940	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			1,113.13000	1.11313	1,195,260	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			1,048.43000	1.04843	967,960	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			1,104.32000	1.10432	1,185,980	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			1,027.87000	1.02787	948,340	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			1,122.37000	1.12237	1,204,970	2.86	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												1,527,473,784.30	14,340	60,690
R2030	On	07/05/2020	Bond Future			10.89636	85.11228	10.56188	86.88013		14.79	64,004,434.56	752	82,020
R2030	On	06/08/2020	Bond Future			11.14596	82.13728	10.79589	83.92740		15.58	85,094,222.08	1,036	75,215
R2030	On	05/11/2020	Bond Future			11.38465	83.16779	11.01904	84.98063		15.38	0.00	0	0
R2030	On	04/02/2021	Bond Future			11.64657	80.21899	11.26377	82.05492		16.06	0.00	0	0
Total R2030 Future												149,098,656.64	1,788	157,235
R2030	On	07/05/2020	Bond Future	8.79	Call			0.03000	0.00003	0,000	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			10,248.02000	10.24802	12,015,840	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.04000	0.00004	0,000	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			10,185.74000	10.18574	11,953,550	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.03000	0.00003	0,000	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	14.25	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			1.09000	0.00109	0,040	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			7,798.60000	7.79860	9,565,400	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			10,310.36000	10.31036	12,078,180	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.10000	0.00010	0,000	14.25	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			9,565.81000	9.56581	11,333,560	14.25	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			9,875.10000	9.87510	11,642,890	14.25	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.06000	0.00006	0,000	14.25	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			12,398.05000	12.39805	14,165,900	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			3,111.51000	3.11151	4,102,860	15.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			2,612.11000	2.61211	1,813,340	15.78	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			5,441.98000	5.44198	6,787,000	15.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			1,174.52000	1.17452	729,420	15.18	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			10,033.67000	10.03367	11,687,380	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			9,759.60000	9.75960	11,402,880	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			319.27000	0.31927	170,290	15.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.11	Put			9,705.14000	9.70514	11,346,280	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			308.85000	0.30885	164,150	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			9,814.17000	9.81417	11,459,590	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			79.68000	0.07968	36,990	15.02	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			11,101.28000	11.10128	12,789,590	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			207.80000	0.20780	105,990	15.02	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			8,080.27000	8.08027	9,642,680	15.02	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			520.51000	0.52051	292,800	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			314.03000	0.31403	167,190	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			832.58000	0.83258	494,240	15.02	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			9,220.58000	9.22058	10,841,270	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			369.76000	0.36976	200,330	15.02	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			13,226.49000	13.22649	14,961,340	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			105.66000	0.10566	50,390	15.02	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			14,085.10000	14.08510	15,832,530	15.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			288.85000	0.28885	152,440	15.02	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			2,980.32000	2.98032	3,945,350	15.83	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			2,741.81000	2.74181	1,916,720	15.83	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			5,245.39000	5.24539	6,567,160	15.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			1,254.38000	1.25438	786,030	15.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			6,499.66000	6.49966	7,951,440	15.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			1,522.08000	1.52208	1,065,180	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			7,635.71000	7.63571	8,991,650	14.85	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			1,203.56000	1.20356	824,580	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			8,712.99000	8.71299	10,146,850	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			15,235.26000	15.23526	16,931,400	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			9,780.37000	9.78037	11,277,960	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			5,745.32000	5.74532	6,917,710	15.12	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			971.11000	0.97111	653,230	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			9,732.62000	9.73262	11,227,580	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			980.87000	0.98087	660,360	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			9,684.98000	9.68498	11,177,310	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			961.41000	0.96141	646,160	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			6,845.16000	6.84516	8,132,270	14.93	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			14,251.64000	14.25164	15,923,840	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			373.15000	0.37315	232,510	14.81	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			11,525.74000	11.52574	13,106,810	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			666.12000	0.66612	434,350	14.81	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			2,392.61000	2.39261	1,752,160	15.12	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			5,420.18000	5.42018	6,554,460	15.19	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			15,352.75000	15.35275	17,051,500	14.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.34	Call			294.09000	0.29409	180,000	14.81	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			11,473.93000	11.47393	13,052,840	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			673.43000	0.67343	439,500	14.81	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			1,827.89000	1.82789	1,302,160	14.93	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			544.86000	0.54486	349,620	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			13,130.30000	13.13030	14,769,900	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			474.28000	0.47428	301,040	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			10,510.99000	10.51099	12,046,380	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			824.62000	0.82462	547,170	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			2,595.56000	2.59556	1,917,000	15.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			301.70000	0.30170	185,000	14.81	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			12,423.24000	12.42324	14,038,920	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			551.10000	0.55110	353,940	14.81	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			16,790.70000	16.79070	18,517,290	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			214.56000	0.21456	128,310	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			12,477.00000	12.47700	14,094,600	14.81	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			16,396.80000	16.39680	18,055,020	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			559.51000	0.55951	381,800	15.33	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			12,458.08000	12.45808	13,983,440	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			1,083.23000	1.08323	772,660	15.33	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			16,452.87000	16.45287	18,112,530	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			12,263.44000	12.26344	13,780,340	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			1,128.22000	1.12822	807,050	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			12,215.04000	12.21504	13,729,800	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			1,110.06000	1.11006	793,150	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			12,311.95000	12.31195	13,830,970	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			554.24000	0.55424	377,970	15.33	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			13,762.25000	13.76225	15,339,260	15.33	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			870.83000	0.87083	611,910	15.33	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			2,430.55000	2.43055	1,842,580	15.47	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			7,833.00000	7.83300	9,080,960	15.47	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			1,119.11000	1.11911	800,080	15.33	0.00	0	0
Total R2030 Option												0.00	0	143,247
Total For R2030												149,098,656.64	1,788	300,482
R2032	On	07/05/2020	Bond Future			11.36475	80.88689	11.03030	82.75679		16.73	0.00	0	42,823
R2032	On	06/08/2020	Bond Future			11.60547	81.86696	11.25640	83.76028		16.83	0.00	0	89,467
R2032	On	05/11/2020	Bond Future			11.84485	78.74493	11.48068	80.66228		17.62	0.00	0	0
R2032	On	04/02/2021	Bond Future			12.10057	79.74516	11.72023	81.68688		17.51	0.00	0	0
Total R2032 Future												0.00	0	132,290
R2032	On	07/05/2020	Bond Future	9.20	Put			11,392.87000	11.39287	13,262,750	15.95	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 07/05/2020 Bond Future	9.20	Call			0.02000	0.00002	0,000	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.30	Put			10,715.78000	10.71578	12,585,620	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.30	Call			0.06000	0.00006	0,000	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	8.82	Put			14,028.52000	14.02852	15,898,420	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	8.82	Call			0.00000	0.00000	0,000	15.95	0.00	0	3,000
R2032 On 07/05/2020 Bond Future	9.00	Put			12,767.56000	12.76756	14,637,460	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.00	Call			0.00000	0.00000	0,000	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.50	Put			9,381.83000	9.38183	11,251,410	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.50	Call			0.33000	0.00033	0,010	15.95	0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.19	Call			0.02000	0.00002	0,000	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Put			11,460.96000	11.46096	13,330,840	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.17	Call			0.02000	0.00002	0,000	15.95	0.00	0	3,000
R2032 On 07/05/2020 Bond Future	9.17	Put			11,597.34000	11.59734	13,467,220	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.54	Call			0.46000	0.00046	0,010	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.54	Put			9,118.29000	9.11829	10,987,740	15.95	0.00	0	3,000
R2032 On 07/05/2020 Bond Future	9.18	Call			0.02000	0.00002	0,000	15.95	0.00	0	0
R2032 On 07/05/2020 Bond Future	9.18	Put			11,529.11000	11.52911	13,398,990	15.95	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Put			11,086.59000	11.08659	12,849,700	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Call			276.63000	0.27663	144,380	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Put			11,025.82000	11.02582	12,786,890	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Call			267.10000	0.26710	138,900	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Put			11,147.49000	11.14749	12,912,610	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.91	Put			8,493.05000	8.49305	10,139,350	15.94	0.00	0	800
R2032 On 06/08/2020 Bond Future	8.79	Put			15,431.56000	15.43156	17,284,850	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	8.79	Call			73.90000	0.07390	33,870	15.94	0.00	0	800
R2032 On 06/08/2020 Bond Future	9.29	Put			12,139.50000	12.13950	13,933,700	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.29	Call			200.19000	0.20019	101,070	15.94	0.00	0	800
R2032 On 06/08/2020 Bond Future	9.46	Call			271.83000	0.27183	141,620	15.94	0.00	0	0
R2032 On 06/08/2020 Bond Future	9.91	Call			566.48000	0.56648	319,460	15.94	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Put			14,708.71000	14.70871	16,452,630	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Call			474.87000	0.47487	301,440	16.81	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Call			386.37000	0.38637	241,470	16.81	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.44	Put			12,746.81000	12.74681	14,424,310	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.44	Call			692.63000	0.69263	452,780	16.81	0.00	0	1,000
R2032 On 05/11/2020 Bond Future	11.08	Call			3,181.91000	3.18191	2,393,200	17.48	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.76	Put			10,977.13000	10.97713	12,575,680	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Call			981.40000	0.98140	659,900	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Put			10,924.04000	10.92404	12,519,890	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.75	Call			961.66000	0.96166	645,550	16.81	0.00	0	0
R2032 On 05/11/2020 Bond Future	10.99	Put			5,660.69000	5.66069	6,825,640	17.40	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Put			15,770.46000	15.77046	17,542,910	16.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	9.61	Put			11,789.83000	11.78983	13,427,180	16.81	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			831.77000	0.83177	551,770	16.81	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			2,971.48000	2.97148	2,219,080	17.40	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			11,030.37000	11.03037	12,631,610	16.81	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			5,368.53000	5.36853	6,497,170	17.48	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			971.49000	0.97149	652,690	16.81	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			1,233.72000	1.23372	889,450	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			13,342.53000	13.34253	14,939,980	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			1,243.72000	1.24372	897,150	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			13,289.33000	13.28933	14,884,480	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			1,253.77000	1.25377	904,900	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			13,236.24000	13.23624	14,829,090	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			2,983.50000	2.98350	2,298,700	16.97	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			7,859.80000	7.85980	9,116,720	16.97	0.00	0	800
R2032	On	04/02/2021	Bond Future	8.79	Put			18,100.42000	18.10042	19,854,750	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			599.84000	0.59984	412,450	16.73	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			15,107.61000	15.10761	16,773,640	16.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			944.42000	0.94442	668,730	16.73	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												0.00	0	188,090
R2035	On	07/05/2020	Bond Future			11.79435	81.53223	11.43975	83.64689		17.74	1,875,241.29	23	53,149
R2035	On	06/08/2020	Bond Future			12.03266	82.52009	11.66257	84.66122		17.83	10,315,011.25	125	105,093
R2035	On	05/11/2020	Bond Future			12.27071	79.07401	11.88480	81.24228		18.84	0.00	0	0
R2035	On	04/02/2021	Bond Future			12.52961	80.07837	12.12628	82.27417		18.71	0.00	0	0
Total R2035 Future												12,190,252.54	148	158,242
R2035	On	07/05/2020	Bond Future	9.55	Call			0.01000	0.00001	0,000	16.67	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			10,589.58000	10.58958	12,704,080	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.16000	0.00016	0,000	16.67	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			11,101.30000	11.10130	13,215,880	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	16.67	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			32.42000	0.03242	2,520	16.71	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			5,588.98000	5.58898	7,673,740	16.71	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			16,215.00000	16.21500	18,329,660	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			13,418.05000	13.41805	15,532,710	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			12,812.21000	12.81221	14,926,860	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			11,321.89000	11.32189	13,436,490	16.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.06000	0.00006	0,000	16.67	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			88.95000	0.08895	9,900	16.88	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			4,450.43000	4.45043	6,486,040	16.88	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.08000	0.00008	0,000	16.67	0.00	0	3,530

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 07/05/2020 Bond Future	9.18	Put			15,661.95000	15.66195	17,776,610	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Call			0.00000	0.00000	0,000	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			13,342.01000	13.34201	15,456,670	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			0.00000	0.00000	0,000	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			13,266.06000	13.26606	15,380,720	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Call			0.00000	0.00000	0,000	16.67	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			0.00000	0.00000	0,000	16.67	0.00	0	5,000
R2035 On 06/08/2020 Bond Future	9.92	Call			281.34000	0.28134	138,320	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			11,632.51000	11.63251	13,630,620	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			286.53000	0.28653	141,160	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Put			11,566.01000	11.56601	13,561,770	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			276.23000	0.27623	135,530	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			11,699.16000	11.69916	13,699,590	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Call			682.49000	0.68249	372,400	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Put			8,344.06000	8.34406	10,175,100	16.46	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.00	Put			18,348.00000	18.34800	20,465,410	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			39.63000	0.03963	15,910	16.46	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			20,350.44000	20.35044	22,478,510	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			21.00000	0.02100	7,940	16.46	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.09	Put			17,644.20000	17.64420	19,756,260	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Call			49.26000	0.04926	20,190	16.46	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.67	Put			13,344.56000	13.34456	15,392,540	16.46	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.67	Call			174.62000	0.17462	81,470	16.46	0.00	0	500
R2035 On 05/11/2020 Bond Future	10.34	Call			1,203.12000	1.20312	796,930	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			10,856.59000	10.85659	12,618,670	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			1,179.24000	1.17924	779,710	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			10,968.79000	10.96879	12,737,530	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			1,191.14000	1.19114	788,280	17.73	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			10,912.61000	10.91261	12,678,020	17.73	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Call			1,360.43000	1.36043	964,590	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.05	Put			14,303.53000	14.30353	16,103,490	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Call			1,371.53000	1.37153	973,040	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.06	Put			14,245.00000	14.24500	16,042,310	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Call			1,349.39000	1.34939	956,200	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Put			14,362.20000	14.36220	16,164,810	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Call			1,462.76000	1.46276	1,042,620	17.89	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.14	Put			13,781.93000	13.78193	15,557,590	17.89	0.00	0	650
R2035 On 04/02/2021 Bond Future	11.14	Call			3,014.49000	3.01449	2,273,350	18.00	0.00	0	0
R2035 On 04/02/2021 Bond Future	11.14	Put			8,800.26000	8.80026	10,254,920	18.00	0.00	0	650
Total R2035 Option									0.00	0	71,151

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2035									12,190,252.54	148	229,393
R2037 On 07/05/2020 Bond Future			11.90958	77.86059	11.55997	79.92516		18.67	0.00	0	48,792
R2037 On 06/08/2020 Bond Future			12.14784	74.54737	11.78279	76.63770		19.78	3,876,463.24	52	77,315
R2037 On 05/11/2020 Bond Future			12.37368	75.48283	11.99346	77.59964		19.80	0.00	0	0
R2037 On 04/02/2021 Bond Future			12.61887	72.18616	12.22186	74.32993		20.76	0.00	0	0
Total R2037 Future									3,876,463.24	52	126,107
R2037 On 07/05/2020 Bond Future	9.60	Call			0.00000	0.00000	0,000	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.60	Put			13,362.99000	13.36299	15,427,560	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Call			0.01000	0.00001	0,000	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.61	Put			13,286.21000	13.28621	15,350,770	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Call			0.00000	0.00000	0,000	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.59	Put			13,439.87000	13.43987	15,504,440	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Put			10,365.86000	10.36586	12,430,200	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	10.00	Call			0.24000	0.00024	0,010	17.56	0.00	0	7,500
R2037 On 07/05/2020 Bond Future	9.70	Put			12,599.46000	12.59946	14,664,020	17.56	0.00	0	0
R2037 On 07/05/2020 Bond Future	9.70	Call			0.01000	0.00001	0,000	17.56	0.00	0	7,500
R2037 On 06/08/2020 Bond Future	9.87	Call			216.49000	0.21649	105,350	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			12,809.83000	12.80983	14,789,020	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			220.63000	0.22063	107,590	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			12,740.15000	12.74015	14,717,440	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			212.40000	0.21240	103,160	18.30	0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			12,879.64000	12.87964	14,860,730	18.30	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			929.09000	0.92909	608,230	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			12,452.40000	12.45240	14,248,350	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			939.05000	0.93905	615,310	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			12,391.65000	12.39165	14,184,720	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			919.20000	0.91920	601,210	18.65	0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			12,513.31000	12.51331	14,312,130	18.65	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Put			12,477.00000	12.47700	14,131,850	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			1,798.77000	1.79877	1,309,850	19.85	0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			10,179.05000	10.17905	8,632,450	22.20	0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			2,528.01000	2.52801	3,125,180	22.20	0.00	0	300
R2037 On 04/02/2021 Bond Future	11.97	Put			6,239.63000	6.23963	7,378,510	20.73	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			10,565.76000	10.56576	12,106,490	19.85	0.00	0	72
R2037 On 04/02/2021 Bond Future	10.28	Call			1,543.96000	1.54396	1,111,910	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			13,596.06000	13.59606	15,307,780	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			6,455.74000	6.45574	7,619,790	20.67	0.00	0	240
R2037 On 04/02/2021 Bond Future	10.29	Call			1,556.06000	1.55606	1,121,250	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Put			13,538.68000	13.53868	15,247,640	19.85	0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			1,531.93000	1.53193	1,102,620	19.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.27	Put			13,653.60000	13.65360	15,368,060	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			2,343.79000	2.34379	1,740,750	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			4,827.63000	4.82763	3,822,740	20.73	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			1,630.05000	1.63005	1,178,510	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			13,197.52000	13.19752	14,889,750	19.85	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			17,513.75000	17.51375	19,379,250	19.85	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			909.84000	0.90984	631,570	19.85	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			4,643.88000	4.64388	3,664,160	20.67	0.00	0	0
Total R2037 Option												0.00	0	16,296
Total For R2037												3,876,463.24	52	142,403
R2040	On	07/05/2020	Bond Future			12.01421	79.91440	11.63935	82.25051		18.70	0.00	0	32,073
R2040	On	06/08/2020	Bond Future			12.25010	76.37564	11.85835	78.74079		19.82	0.00	0	43,979
R2040	On	05/11/2020	Bond Future			12.47352	77.33412	12.06517	79.72918		19.95	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.71611	73.81065	12.28932	76.23623		20.93	0.00	0	0
Total R2040 Future												0.00	0	76,052
R2040	On	07/05/2020	Bond Future	9.74	Call			0.00000	0.00000	0,000	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			13,812.20000	13.81220	16,148,310	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			13,729.72000	13.72972	16,065,830	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			0.00000	0.00000	0,000	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			0.24000	0.00024	0,000	17.34	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.00	Put			11,704.29000	11.70429	14,040,340	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			0.06000	0.00006	0,000	17.34	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			15,826.64000	15.82664	18,162,750	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	17.34	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	11.10	Call			181.06000	0.18106	22,400	17.89	0.00	0	450
R2040	On	07/05/2020	Bond Future	12.70	Put			39.25000	0.03925	163,820	21.01	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.70	Call			6,366.10000	6.36610	4,154,560	21.01	0.00	0	325
R2040	On	07/05/2020	Bond Future	9.85	Put			12,911.13000	12.91113	15,247,230	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			0.01000	0.00001	0,000	17.34	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			10,522.27000	10.52227	12,858,140	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			13,894.80000	13.89480	16,230,910	17.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Put			256.14000	0.25614	780,730	20.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	12.20	Call			3,708.48000	3.70848	1,896,960	20.34	0.00	0	325
R2040	On	07/05/2020	Bond Future	11.80	Put			831.51000	0.83151	1,987,500	19.29	0.00	0	0
R2040	On	07/05/2020	Bond Future	11.80	Call			1,846.72000	1.84672	666,600	19.29	0.00	0	450
R2040	On	07/05/2020	Bond Future	11.10	Put			3,751.21000	3.75121	5,928,660	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			956.74000	0.95674	522,040	18.52	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			7,631.45000	7.63145	9,561,900	18.52	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			1,788.09000	1.78809	1,084,670	19.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	11.26	Put			5,641.40000	5.64140	7,303,130	19.45	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.79	Call			859.17000	0.85917	460,260	18.37	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			7,959.84000	7.95984	9,926,080	18.37	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			16,630.28000	16.63028	18,949,940	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			74.86000	0.07486	29,370	17.89	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			12,714.58000	12.71458	14,954,930	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			224.86000	0.22486	100,060	17.89	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			207.35000	0.20735	91,380	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			13,012.17000	13.01217	15,261,350	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			211.62000	0.21162	93,490	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			12,937.50000	12.93750	15,184,520	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			203.16000	0.20316	89,310	17.89	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			13,087.02000	13.08702	15,338,320	17.89	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			13,334.66000	13.33466	15,403,930	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			853.98000	0.85398	528,190	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			3,669.44000	3.66944	2,670,360	19.89	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			5,919.98000	5.91998	7,315,960	19.89	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			14,920.38000	14.92038	17,057,690	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			649.77000	0.64977	392,020	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			3,136.15000	3.13615	2,239,910	19.66	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			6,665.07000	6.66507	8,163,890	19.66	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			16,904.85000	16.90485	19,108,950	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			460.49000	0.46049	269,530	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			18,696.60000	18.69660	20,947,020	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			336.27000	0.33627	191,630	18.55	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			935.26000	0.93526	583,360	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			12,806.27000	12.80627	14,849,430	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			945.81000	0.94581	590,560	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			12,741.07000	12.74107	14,780,880	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			924.80000	0.92480	576,230	18.55	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			12,871.66000	12.87166	14,918,150	18.55	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			3,767.56000	3.76756	2,835,840	20.54	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			8,164.99000	8.16499	9,658,850	20.54	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			4,195.06000	4.19506	3,191,450	20.69	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			7,516.38000	7.51638	8,938,350	20.69	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			20,410.49000	20.41049	22,594,430	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			702.26000	0.70226	460,620	20.03	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			15,093.83000	15.09383	17,085,760	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,400.59000	1.40059	966,940	20.03	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			19,797.57000	19.79757	21,964,340	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			760.43000	0.76043	501,620	20.03	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/02/2021	Bond Future	10.07	Put			16,214.30000	16.21430	18,255,810	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,210.47000	1.21047	826,400	20.03	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			1,598.13000	1.59813	1,114,720	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			14,084.81000	14.08481	16,026,980	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			1,611.09000	1.61109	1,124,470	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			14,023.21000	14.02321	15,962,170	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			1,624.12000	1.62412	1,134,290	20.03	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			13,961.78000	13.96178	15,897,530	20.03	0.00	0	0
Total R2040 Option												0.00	0	53,185
Total For R2040												0.00	0	129,237
R2044	On	07/05/2020	Bond Future			12.04824	76.75184	11.69340	78.94894		19.52	69,306,911.52	903	39,225
R2044	On	06/08/2020	Bond Future			12.27747	73.29996	11.90637	75.52441		20.68	0.00	0	52,496
R2044	On	05/11/2020	Bond Future			12.49443	74.21981	12.10735	76.47242		20.80	0.00	0	0
R2044	On	04/02/2021	Bond Future			12.72992	70.78197	12.32506	73.06325		21.82	0.00	0	0
Total R2044 Future												69,306,911.52	903	91,721
R2044	On	07/05/2020	Bond Future	9.91	Put			12,951.90000	12.95190	15,148,990	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			0.01000	0.00001	0,000	18.10	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			93.64000	0.09364	10,290	18.47	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			4,586.14000	4.58614	6,699,890	18.47	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			12,375.38000	12.37538	14,572,450	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			0.03000	0.00003	0,000	18.10	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			136.72000	0.13672	17,470	18.65	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			4,141.35000	4.14135	6,219,200	18.65	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			18,614.41000	18.61441	20,811,510	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			0.00000	0.00000	0,000	18.10	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			12,457.36000	12.45736	14,654,440	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			0.02000	0.00002	0,000	18.10	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			26.48000	0.02648	1,840	18.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			6,013.26000	6.01326	8,185,720	18.15	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			17,976.67000	17.97667	20,173,770	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			0.00000	0.00000	0,000	18.10	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			0.00000	0.00000	0,000	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			13,786.35000	13.78635	15,983,450	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			13,954.78000	13.95478	16,151,880	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			16,899.55000	16.89955	19,096,650	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	18.10	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			0.00000	0.00000	0,000	18.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			13,870.50000	13.87050	16,067,600	18.10	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			19,037.62000	19.03762	21,238,690	18.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.36	Call			38.21000	0.03821	14,830	18.68	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			13,852.22000	13.85222	15,984,360	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			168.68000	0.16868	76,370	18.68	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			1,250.67000	1.25067	732,790	19.30	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			14,803.01000	14.80301	16,954,790	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			7,412.39000	7.41239	9,215,320	18.96	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			132.68000	0.13268	58,520	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			14,722.76000	14.72276	16,873,050	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			135.66000	0.13566	59,980	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			14,642.70000	14.64270	16,791,470	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			129.76000	0.12976	57,090	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			6,580.23000	6.58023	8,286,800	19.30	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			22,248.39000	22.24839	24,463,660	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			14.20000	0.01420	5,020	18.68	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			16,445.40000	16.44540	18,622,410	18.68	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			81.64000	0.08164	34,200	18.68	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			962.08000	0.96208	540,560	18.96	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			2,020.58000	2.02058	1,400,860	19.84	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			8,772.78000	8.77278	10,405,670	19.84	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			15,044.13000	15.04413	17,052,340	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			645.49000	0.64549	401,090	19.35	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			20,614.88000	20.61488	22,763,210	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			12,950.62000	12.95062	14,871,740	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			7,328.91000	7.32891	8,806,860	20.33	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			933.33000	0.93333	598,640	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			12,883.97000	12.88397	14,801,890	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			943.96000	0.94396	606,070	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			12,817.52000	12.81752	14,732,240	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			922.78000	0.92278	591,290	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			629.56000	0.62956	390,370	19.35	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			21,048.33000	21.04833	23,203,610	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			227.16000	0.22716	129,830	19.35	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			15,632.77000	15.63277	17,661,360	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			583.58000	0.58358	359,560	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,748.46000	2.74846	1,973,800	20.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			424.98000	0.42498	255,120	19.35	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			15,558.50000	15.55850	17,584,610	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			591.06000	0.59106	364,560	19.35	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			24,870.74000	24.87074	27,071,290	19.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			113.95000	0.11395	61,890	19.35	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			15,190.10000	15.19010	17,203,520	19.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	9.34	Call			245.31000	0.24531	141,030	19.35	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,258.69000	2.25869	1,586,100	20.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			8,252.94000	8.25294	9,832,960	20.01	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			2,871.69000	2.87169	2,072,640	20.40	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			7,121.80000	7.12180	8,575,360	20.40	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			17,473.95000	17.47395	19,556,700	19.35	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			1,497.86000	1.49786	1,061,650	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			14,632.70000	14.63270	16,477,770	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,510.39000	1.51039	1,071,180	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			14,568.43000	14.56843	16,410,500	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,485.41000	1.48541	1,052,170	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			14,697.16000	14.69716	16,545,200	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			2,182.84000	2.18284	1,591,690	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			11,756.56000	11.75656	13,446,690	20.88	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			1,412.18000	1.41218	996,610	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			15,087.83000	15.08783	16,953,540	20.88	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			19,598.27000	19.59827	21,624,470	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			790.80000	0.79080	535,720	20.88	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			16,788.25000	16.78825	18,723,200	20.88	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,134.27000	1.13427	787,940	20.88	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												69,306,911.52	903	109,871
R2048	On	07/05/2020	Bond Future			12.02145	75.56604	11.63631	77.98503		19.79	331,205,953.32	4,383	54,590
R2048	On	06/08/2020	Bond Future			12.23987	76.48161	11.83720	78.93068		19.83	408,411,797.40	5,340	75,514
R2048	On	05/11/2020	Bond Future			12.45726	73.02297	12.03666	75.50300		21.12	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.69316	73.95051	12.25266	76.46202		20.92	0.00	0	0
Total R2048 Future												739,617,750.72	9,723	130,104
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			13,949.02000	13.94902	16,368,010	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			13,862.05000	13.86205	16,281,040	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			14,036.12000	14.03612	16,455,110	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.28000	0.00028	0,000	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			10,418.15000	10.41815	12,836,860	18.25	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			15.79000	0.01579	0,680	18.22	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			6,534.16000	6.53416	8,938,040	18.22	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			14,738.24000	14.73824	17,157,230	18.25	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	18.25	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			2,470.93000	2.47093	3,483,900	21.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	12.25	Call			4,979.73000	4.97973	3,543,630	21.49	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			3,576.34000	3.57634	4,897,280	20.36	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			3,342.50000	3.34250	2,214,370	20.36	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			6,336.59000	6.33659	8,169,830	19.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			1,444.46000	1.44446	828,630	19.08	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			1,564.79000	1.56479	2,291,930	22.16	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			6,913.51000	6.91351	5,191,580	22.16	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			10,846.43000	10.84643	13,099,060	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			361.79000	0.36179	165,350	17.74	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			3,431.18000	3.43118	4,715,750	20.48	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			3,511.33000	3.51133	2,346,830	20.48	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			6,098.06000	6.09806	7,895,570	19.19	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			1,555.67000	1.55567	904,110	19.19	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			7,633.69000	7.63369	9,638,210	18.44	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			951.00000	0.95100	506,450	18.44	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			20,053.46000	20.05346	22,485,600	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			25.47000	0.02547	8,540	17.74	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			22,465.73000	22.46573	24,906,670	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			11.78000	0.01178	3,650	17.74	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			263.06000	0.26306	115,390	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			12,030.50000	12.03050	14,331,900	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			268.52000	0.26852	118,090	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			11,954.80000	11.95480	14,253,440	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			257.69000	0.25769	112,740	17.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			12,106.41000	12.10641	14,410,530	17.74	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			659.66000	0.65966	390,180	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			14,884.32000	14.88432	17,094,870	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			642.96000	0.64296	379,390	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			15,034.19000	15.03419	17,250,650	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			651.27000	0.65127	384,750	19.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			14,959.14000	14.95914	17,172,650	19.55	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			1,697.96000	1.69796	1,175,430	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			13,674.82000	13.67482	15,663,800	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			1,669.94000	1.66994	1,154,460	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			13,801.71000	13.80171	15,797,740	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			1,683.91000	1.68391	1,164,910	20.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			13,738.16000	13.73816	15,730,670	20.02	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												739,617,750.72	9,723	158,492
R208	On	07/05/2020	Bond Future			4.08730	103.06065	4.08633	103.06150		0.63	455,425,012.35	4,419	21,664

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			3.77809	104.30941	3.77517	104.31125			460,943,282.79	4,419	7,850
R208	On	05/11/2020	Bond Future			2.91785	102.22278	2.91217	102.22499			0.00	0	0
Total R208 Future												916,368,295.14	8,838	29,514
R208	On	07/05/2020	Bond Future	4.81	Call			632.15000	0.63215	631,300	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			0.00000	0.00000	0,000	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			640.84000	0.64084	639,990	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			0.00000	0.00000	0,000	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			623.45000	0.62345	622,600	0.74	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			0.00000	0.00000	0,000	0.74	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			1,118.00000	1.11800	1,116,150	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.21000	0.00021	0,200	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,124.19000	1.12419	1,122,340	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.20000	0.00020	0,190	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,111.81000	1.11181	1,109,970	0.69	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.22000	0.00022	0,220	0.69	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			724.39000	0.72439	722,180	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.17000	0.00017	0,170	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			728.23000	0.72823	726,020	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.16000	0.00016	0,160	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			720.54000	0.72054	718,330	0.34	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.17000	0.00017	0,170	0.34	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												916,368,295.14	8,838	29,514
R209	On	07/05/2020	Bond Future			11.75109	61.51941	11.40145	63.28204		21.42	0.00	0	55,961
R209	On	06/08/2020	Bond Future			11.96610	62.26482	11.60254	64.04942		21.54	0.00	0	47,937
R209	On	05/11/2020	Bond Future			12.17842	59.90271	11.80061	61.70987		22.25	0.00	0	0
R209	On	04/02/2021	Bond Future			12.40310	60.66355	12.01010	62.49373		22.22	0.00	0	0
Total R209 Future												0.00	0	103,898
R209	On	07/05/2020	Bond Future	9.46	Call			0.03000	0.00003	0,000	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			11,305.43000	11.30543	13,068,030	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.03000	0.00003	0,000	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			11,239.85000	11.23985	13,002,450	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.03000	0.00003	0,000	20.75	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			11,371.09000	11.37109	13,133,690	20.75	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			45,375.24000	45.37524	47,159,840	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			45,266.91000	45.26691	47,051,510	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	20.89	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			45,483.72000	45.48372	47,268,320	20.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	05/11/2020	Bond Future	10.01	Call			990.79000	0.99079	673,880	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			10,765.67000	10.76567	12,255,920	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			1,000.30000	1.00030	680,880	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			10,714.46000	10.71446	12,202,200	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			981.34000	0.98134	666,940	21.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			10,817.01000	10.81701	12,309,770	21.48	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			1,522.17000	1.52217	1,120,040	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			11,678.77000	11.67877	13,106,820	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			1,533.30000	1.53330	1,128,800	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			11,630.15000	11.63015	13,055,830	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			1,511.10000	1.51110	1,111,320	21.20	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			11,727.52000	11.72752	13,157,920	21.20	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	103,898
R210	On	07/05/2020	Bond Future			182.03356	182.03356	183.55634	183.55634			117,229,612.64	644	775
R210	On	06/08/2020	Bond Future			184.28494	184.28494	185.82826	185.82826			118,679,501.36	644	1,199
R210	On	05/11/2020	Bond Future			183.91751	183.91751	185.48134	185.48134			0.00	0	0
R210	On	04/02/2021	Bond Future			186.29628	186.29628	187.88038	187.88038			0.00	0	0
Total R210 Future												235,909,114.00	1,288	1,974
Total For R210												235,909,114.00	1,288	1,974
R212	On	07/05/2020	Bond Future			165.59642	165.59642	165.59188	165.59188			252,700,136.92	1,526	5,193
R212	On	06/08/2020	Bond Future			165.34727	165.34727	165.34428	165.34428			252,319,934.02	1,526	1,551
R212	On	05/11/2020	Bond Future			167.45956	167.45956	167.45707	167.45707			0.00	0	0
R212	On	04/02/2021	Bond Future			167.29340	167.29340	167.29099	167.29099			0.00	0	0
Total R212 Future												505,020,070.94	3,052	6,744
Total For R212												505,020,070.94	3,052	6,744
R213	On	07/05/2020	Bond Future			11.13352	75.77175	10.79902	77.49593		16.73	0.00	0	9,714
R213	On	06/08/2020	Bond Future			11.36470	76.68988	11.01590	78.43567		16.83	0.00	0	12,747
R213	On	05/11/2020	Bond Future			11.59690	74.11723	11.23341	75.88519		17.34	0.00	0	0
R213	On	04/02/2021	Bond Future			11.85039	75.05857	11.47079	76.84901		17.32	0.00	0	0
Total R213 Future												0.00	0	22,461
R213	On	07/05/2020	Bond Future	9.02	Call			0.06000	0.00006	0,000	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			10,127.41000	10.12741	11,851,530	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.05000	0.00005	0,000	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			10,251.12000	10.25112	11,975,250	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.05000	0.00005	0,000	16.18	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			10,189.23000	10.18923	11,913,360	16.18	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			9,726.43000	9.72643	11,317,930	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			331.30000	0.33130	181,270	16.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2020	Bond Future	9.29	Put			9,834.62000	9.83462	11,430,380	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			336.65000	0.33665	184,500	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			9,780.46000	9.78046	11,374,100	16.31	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			342.07000	0.34207	187,780	16.31	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			9,760.49000	9.76049	11,206,750	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			1,021.95000	1.02195	697,670	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			9,713.11000	9.71311	11,156,790	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			1,031.87000	1.03187	705,010	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			9,665.85000	9.66585	11,106,950	16.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			1,012.10000	1.01210	690,400	16.74	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			1,194.71000	1.19471	866,260	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			12,136.73000	12.13673	13,598,720	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			1,204.15000	1.20415	873,580	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			12,088.64000	12.08864	13,548,510	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			1,213.65000	1.21365	880,940	16.53	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			12,040.67000	12.04067	13,498,400	16.53	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	22,461
R214	On	07/05/2020	Bond Future			11.92022	59.89747	11.54527	61.81031		22.40	2,336,001.33	39	11,591
R214	On	06/08/2020	Bond Future			12.12929	60.62324	11.73880	62.55985		22.49	0.00	0	10,666
R214	On	05/11/2020	Bond Future			12.33691	58.10168	11.93061	60.06275		23.38	0.00	0	0
R214	On	04/02/2021	Bond Future			12.56122	58.83966	12.13752	60.82565		23.25	0.00	0	0
Total R214 Future												2,336,001.33	39	22,257
R214	On	07/05/2020	Bond Future	9.76	Call			0.10000	0.00010	0,000	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			10,671.66000	10.67166	12,584,400	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.11000	0.00011	0,000	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			10,603.74000	10.60374	12,516,470	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.09000	0.00009	0,000	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			10,739.68000	10.73968	12,652,430	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			13,836.55000	13.83655	15,749,390	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	21.60	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			9,663.56000	9.66356	11,576,060	21.60	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.35000	0.00035	0,010	21.60	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			45.02000	0.04502	4,470	21.63	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			4,989.66000	4.98966	6,861,950	21.63	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			365.37000	0.36537	193,500	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			10,556.72000	10.55672	12,321,460	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			371.22000	0.37122	196,940	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			10,496.95000	10.49695	12,259,280	21.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			359.59000	0.35959	190,110	21.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.97	Put			10,616.66000	10.61666	12,383,790	21.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			1,108.20000	1.10820	739,550	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			10,522.63000	10.52263	12,115,050	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			1,118.80000	1.11880	747,250	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			10,470.24000	10.47024	12,059,760	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			1,097.67000	1.09767	731,920	22.50	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			10,575.19000	10.57519	12,170,510	22.50	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			1,631.80000	1.63180	1,179,150	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			11,612.91000	11.61291	13,146,250	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			1,643.82000	1.64382	1,188,480	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			11,562.66000	11.56266	13,093,310	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			1,619.85000	1.61985	1,169,870	22.19	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			11,663.31000	11.66331	13,199,320	22.19	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												2,336,001.33	39	26,007
Total for Bond												8,320,291,773.83	71,336	1,755,165
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 07/05/2020 GOVI			636.48300	636.48300	649.66000	649.66000				0.00	0	446
GOVI On 06/08/2020 GOVI			644.11900	644.11900	657.45900	657.45900				0.00	0	984
GOVI On 05/11/2020 GOVI			652.27600	652.27600	665.78800	665.78800				0.00	0	0
GOVI On 04/02/2021 GOVI			660.55800	660.55800	674.24100	674.24100				0.00	0	0
Total GOVI Future										0.00	0	1,430
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			703,300.00000	70.33000	835,070,000			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			703,400.00000	70.34000	835,170,000			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			703,200.00000	70.32000	834,970,000			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	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			706,710.00000	70.67100	840,110,000		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			706,810.00000	70.68100	840,210,000		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			706,610.00000	70.66100	840,010,000		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			720,520.00000	72.05200	855,640,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put			720,620.00000	72.06200	855,740,000		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			720,420.00000	72.04200	855,540,000		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			767,090.00000	76.70900	903,920,000		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			767,190.00000	76.71900	904,020,000		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			766,990.00000	76.69900	903,820,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	1,430
Total for GOVI												0.00	0	1,430
AL37	On	07/05/2020	Index Future			667.01000	667.01000	673.29400	673.29400			0.00	0	0
AL37	On	06/08/2020	Index Future			675.01200	675.01200	681.37700	681.37700			0.00	0	0
AL37	On	05/11/2020	Index Future			683.56000	683.56000	690.00900	690.00900			0.00	0	0
AL37	On	04/02/2021	Index Future			692.23900	692.23900	698.77000	698.77000			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			717.06600	717.06600	732.73400	732.73400			0.00	0	0
AL7T	On	06/08/2020	Index Future			725.66800	725.66800	741.53100	741.53100			0.00	0	0
AL7T	On	05/11/2020	Index Future			734.85800	734.85800	750.92400	750.92400			0.00	0	0
AL7T	On	04/02/2021	Index Future			744.18800	744.18800	760.45900	760.45900			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			644.19200	644.19200	657.56400	657.56400			0.00	0	209
ALBI	On	06/08/2020	Index Future			651.92000	651.92000	665.45800	665.45800			0.00	0	165
ALBI	On	05/11/2020	Index Future			660.17600	660.17600	673.88800	673.88800			0.00	0	0
ALBI	On	04/02/2021	Index Future			668.55800	668.55800	682.44500	682.44500			0.00	0	0
Total ALBI Future												0.00	0	374
Total For ALBI												0.00	0	374

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IGOV On 07/05/2020 Index Future			250.97200	250.97200	254.39600	254.39600			0.00	0	567
IGOV On 06/08/2020 Index Future			254.04500	254.04500	257.51300	257.51300			0.00	0	0
IGOV On 05/11/2020 Index Future			257.32300	257.32300	260.83800	260.83800			0.00	0	47
IGOV On 04/02/2021 Index Future			260.65100	260.65100	264.21100	264.21100			0.00	0	0
Total IGOV Future									0.00	0	614
Total For IGOV									0.00	0	614
Total for Index									0.00	0	988
5Y STN On 21/12/2021 Interest Rate Swap			91.73000	91.73000	91.70000	91.70000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									8,320,291,773.83	71,336	1,757,634
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			6.79000	102.83078	6.79000	102.81202			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	104.86800	10.00000	104.84000			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.63021	11.37000	101.59977			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	101.79318	11.81000	101.76145			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	50.66817	100.00000	50.55542			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	44.18727	100.00000	44.08894			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB035U SPOT									0.00	0	0
Total For AB035U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			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			4.50000	4.50000	4.50000	4.50000		900,000,000,000.00		200,000,000	100,000,000
Total ABCPI3 SPOT								900,000,000,000.00		200,000,000	100,000,000
Total For ABCPI3								900,000,000,000.00		200,000,000	100,000,000
ABF001: On 13/09/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABF001 SPOT									0.00	0	0
Total For ABF001									0.00	0	0
ABF003: On 18/07/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABF003 SPOT									0.00	0	0
Total For ABF003									0.00	0	0
ABF007: On 01/12/2030 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABF007 SPOT									0.00	0	0
Total For ABF007									0.00	0	0
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN09: On 17/03/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN13: On 14/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14: On 14/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	0.00000			0.00	0	600,000,000
Total ABFN16 SPOT									0.00	0	600,000,000
Total For ABFN16									0.00	0	600,000,000
ABFN18: On 26/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN21 On 30/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond					0.00000	0.00000				0.00	17,200,000,000	8,600,000,000
Total ABFN23 SPOT										0.00	17,200,000,000	8,600,000,000
Total For ABFN23										0.00	17,200,000,000	8,600,000,000
ABFN2 On 17/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	400,000,000
Total ABFN29 SPOT										0.00	0	400,000,000
Total For ABFN29										0.00	0	400,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3: On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total ABFN34 SPOT										0.00	0	2,000,000,000
Total For ABFN34										0.00	0	2,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,000
Total ABFN35 SPOT										0.00	600,000,000	300,000,000
Total For ABFN35										0.00	600,000,000	300,000,000
ABFN3: On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN4 On 14/10/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN44 SPOT									0.00	0	0
Total For ABFN44									0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABFN45 SPOT									0.00	0	0
Total For ABFN45									0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000			0.00	0	430,000,000
Total ABJ01 SPOT									0.00	0	430,000,000
Total For ABJ01									0.00	0	430,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.75000	5.75000	5.75000	5.75000			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	112.71081	100.00000	112.42128			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			5.45000	5.45000	5.45000	5.45000			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	40.20064	100.00000	40.10816			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.70000	8.70000	8.70000	8.70000			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	12.72549	100.00000	12.69636			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total ABKS1 SPOT										0.00	400,000,000	200,000,000
Total For ABKS1										0.00	400,000,000	200,000,000
ABN05 On 18/04/2021 Spot Bond			3.81000	207.98565	3.81000	207.94597				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	4.90000				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	5.00000				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	4.79500				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			7.63000	7.63000	7.63000	7.63000				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.32500	10.32500	10.32500	10.32500				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			6.29000	6.29000	6.29000	6.29000				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.87000	10.87000	10.87000	10.87000				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			6.04000	103.57865	6.04000	103.56181				0.00	0	1,450,000,000
Total ABS11 SPOT										0.00	0	1,450,000,000
Total For ABS11										0.00	0	1,450,000,000
ABS12 On 14/05/2020 Spot Bond			6.22000	104.36323	6.22000	104.34550				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.23591	9.20000	104.20974				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			6.99500	109.44917	6.99500	109.42851			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			6.34500	105.86384	6.34500	105.84568			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			6.92000	111.06308	6.92000	111.04233		43,275,050,400,000.00	6,253,620,000	1,563,405,000	
Total ABS15 SPOT								13,275,050,400,000.00	6,253,620,000	1,563,405,000	
Total For ABS15								13,275,050,400,000.00	6,253,620,000	1,563,405,000	
ABS16 On 11/11/2025 Spot Bond			9.32000	109.41393	9.32000	109.38656		27,960,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS16 SPOT								27,960,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS16								27,960,000,000,000.00	3,000,000,000	1,500,000,000	
ABS17 On 11/11/2027 Spot Bond			9.67000	110.03890	9.67000	110.01036		0.00	0	3,000,000,000	
Total ABS17 SPOT								0.00	0	3,000,000,000	
Total For ABS17								0.00	0	3,000,000,000	
ABS18 On 26/09/2023 Spot Bond			6.87000	109.78516	6.87000	109.76501		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			5.34000	103.59982	5.34000	103.58475		2,349,600,000,000.00	440,000,000	220,000,000	
Total ABS6 SPOT								2,349,600,000,000.00	440,000,000	220,000,000	
Total For ABS6								2,349,600,000,000.00	440,000,000	220,000,000	
ABS7 On 11/09/2026 Spot Bond			9.85000	96.27070	9.85000	96.24555		0.00	0	0	
Total ABS7 SPOT								0.00	0	0	
Total For ABS7								0.00	0	0	
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.32543	100.00000	10.30271		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			3.33000	3.33000	3.33000	3.33000		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS14 On 31/01/2022 Spot Bond			2.75000	163.93954	2.75000	163.91286		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ABT01U SPOT								0.00	0	0	
Total For ABT01U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.77000	11.77000	11.77000	11.77000			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	105.07700	10.00000	105.05000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL14€ On 20/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL218 On 11/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total AGL02 SPOT										0.00	0	500,000,000
Total For AGL02										0.00	0	500,000,000
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000			0.00	600,000,000	800,000,000
Total AGT02 SPOT									0.00	600,000,000	800,000,000
Total For AGT02									0.00	600,000,000	800,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000			0.00	200,000,000	100,000,000
Total AGT03 SPOT									0.00	200,000,000	100,000,000
Total For AGT03									0.00	200,000,000	100,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF3B4 SPOT									0.00	0	0
Total For AHF3B4									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF3B5 SPOT									0.00	0	0
Total For AHF3B5									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5A: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			7.67000	108.12826	7.67000	108.10591				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D: On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A: On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B: On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			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
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.75000	110.31993	7.75000	110.29701			0.00	0	125,000,000
Total AIR02 SPOT									0.00	0	125,000,000
Total For AIR02									0.00	0	125,000,000
AIR04 On 29/05/2024 Spot Bond			7.32000	110.55727	7.32000	110.53544			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			12.32500	90.93950	12.32500	90.90963			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			5.20500	171.66847	5.20500	171.62931			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRS1U SPOT									0.00	0	0
Total For AIRS1U									0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRT1U SPOT									0.00	0	0
Total For AIRT1U									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000			0.00	0	580,000,000
Total APF06 SPOT									0.00	0	580,000,000
Total For APF06									0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF07 On 25/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF10 SPOT									0.00	0	0
Total For APF10									0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total APF11 SPOT									0.00	0	0
Total For APF11									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			249,291,593,700,000.00	2,492,915,937	2,492,915,937	
Total AS430U SPOT									19,291,593,700,000.00	2,492,915,937	2,492,915,937	
Total For AS430U									19,291,593,700,000.00	2,492,915,937	2,492,915,937	
ASN02L On 07/12/2033 Spot Bond			5.04500	224.14017	5.04500	224.09000				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			5.06000	200.96640	5.06000	200.92134				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.48000	161.93097	3.48000	161.90142				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.52500	161.80820	3.52500	161.77848				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			5.64000	163.52964	5.64000	163.49043			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			5.00000	100.56497	5.00000	100.54252				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN316 SPOT										0.00	0	0
Total For ASN316										0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.99500	4.99500	4.99500	4.99500				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN31: On 28/02/2033 Spot Bond			5.10500	5.10500	5.10500	5.10500				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33: On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			5.11000	99.08787	5.11000	99.06546				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN35: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38: On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39: On 20/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN40 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN42 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			5.42000	106.21957	5.42000	106.20406				0.00	0	2,000,000,000
Total BAW19 SPOT										0.00	0	2,000,000,000
Total For BAW19										0.00	0	2,000,000,000
BAW21 On 24/03/2022 Spot Bond			6.75000	105.36998	6.75000	105.35097				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	100.88422	9.30000	100.85929				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			9.91500	9.91500	9.91500	9.91500			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA62 SPOT									0.00	0	0
Total For BAYA62									0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			9.52000	9.52000	9.52000	9.52000				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			12.38000	12.38000	12.38000	12.38000				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA77 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	300,000,000
Total BAYB17 SPOT										0.00	0	300,000,000
Total For BAYB17										0.00	0	300,000,000
BAYB18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.32500	9.32500	9.32500	9.32500				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.46366	100.00000	8.44494				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BDX31 On 05/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			8.02000	102.79149	8.02000	102.76953				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			8.32000	109.10252	8.32000	109.07836			1,664,000,000,000.00	200,000,000	100,000,000	
Total BGL07 SPOT									1,664,000,000,000.00	200,000,000	100,000,000	
Total For BGL07									1,664,000,000,000.00	200,000,000	100,000,000	
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			8.02000	102.26214	8.02000	102.24041				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			8.22000	103.82602	8.22000	103.80305				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			7.70000	107.14530	7.70000	107.12306				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000			0.00	100,000,000	299,000,000
Total BGL15 SPOT									0.00	100,000,000	299,000,000
Total For BGL15									0.00	100,000,000	299,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000			0.00	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	0.00000			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	400,000,000
Total BGT01 SPOT									0.00	0	400,000,000
Total For BGT01									0.00	0	400,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0
BID11 On 15/11/2023 Spot Bond			7.06000	112.21404	7.06000	112.19265			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total BID14 SPOT										0.00	0	500,000,000
Total For BID14										0.00	0	500,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0.On 12/10/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0.On 21/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0.On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0.On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0.On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0.On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1.On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1: On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF16: On 23/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF18: On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19: On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20: On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	92,205,100	92,205,100
Total BPPF20 SPOT										0.00	92,205,100	92,205,100
Total For BPPF20										0.00	92,205,100	92,205,100
BPPF21: On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21: On 27/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ21: On 10/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			6.63500	104.11751	6.63500	104.09861			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			6.72000	109.59386	6.72000	109.57396			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	0.00000			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000			0.00	0	400,000,000
Total CBL29 SPOT									0.00	0	400,000,000
Total For CBL29									0.00	0	400,000,000
CCT01 On 23/06/2023 Spot Bond			8.72000	114.77728	8.72000	114.75051		728,170,576,000.00		83,505,800	41,752,900
Total CCT01 SPOT								728,170,576,000.00		83,505,800	41,752,900
Total For CCT01								728,170,576,000.00		83,505,800	41,752,900
CCT02 On 12/06/2024 Spot Bond			10.30000	108.71086	10.30000	108.68103		6,180,000,000,000.00		600,000,000	600,000,000
Total CCT02 SPOT								6,180,000,000,000.00		600,000,000	600,000,000
Total For CCT02								6,180,000,000,000.00		600,000,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			10.09000	105.38302	10.09000	105.35484		1,577,658,274,000.00		156,358,600	78,179,300
Total CCT03 SPOT								1,577,658,274,000.00		156,358,600	78,179,300
Total For CCT03								1,577,658,274,000.00		156,358,600	78,179,300
CCT04 On 17/07/2027 Spot Bond			11.10000	98.30766	11.10000	98.27850		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	105.07710	10.00000	105.04960		0.00		0	0
Total CGR14/JIBAR SPOT								0.00		0	0
Total For CGR14/JIBAR								0.00		0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR21 SPOT								0.00		0	0
Total For CGR21								0.00		0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR24 SPOT								0.00		0	0
Total For CGR24								0.00		0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR29 SPOT								0.00		0	0
Total For CGR29								0.00		0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR32 SPOT								0.00		0	0
Total For CGR32								0.00		0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR33 SPOT								0.00		0	0
Total For CGR33								0.00		0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	0.00000		0.00		0	0
Total CGR38 SPOT								0.00		0	0
Total For CGR38								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR43 SPOT									0.00	0	0
Total For CGR43									0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR44 SPOT									0.00	0	0
Total For CGR44									0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR45 SPOT									0.00	0	0
Total For CGR45									0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR46 SPOT									0.00	0	0
Total For CGR46									0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CGR47 SPOT									0.00	0	0
Total For CGR47									0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL567U SPOT									0.00	0	0
Total For CL567U									0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL568U SPOT									0.00	0	0
Total For CL568U									0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL569U SPOT									0.00	0	0
Total For CL569U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL570U SPOT									0.00	0	0
Total For CL570U									0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL571U SPOT									0.00	0	0
Total For CL571U									0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL572U SPOT									0.00	0	0
Total For CL572U									0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL573U SPOT									0.00	0	0
Total For CL573U									0.00	0	0
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL574U SPOT									0.00	0	0
Total For CL574U									0.00	0	0
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL575U SPOT									0.00	0	0
Total For CL575U									0.00	0	0
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL576U SPOT									0.00	0	0
Total For CL576U									0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA4U SPOT									0.00	0	0
Total For CLA4U									0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA5U SPOT									0.00	0	0
Total For CLA5U									0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA6U SPOT									0.00	0	0
Total For CLA6U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	155.53995	3.14000	155.51307			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.45000	3.45000	3.45000	3.45000			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	105.07700	10.00000	105.05000			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	105.07700	10.00000	105.05000			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	105.07700	10.00000	105.05000			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			9.43000	102.64929	9.43000	102.62360			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			8.09000	109.20322	8.09000	109.17970			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			10.23000	110.03256	10.23000	110.00272			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			6.91500	103.58059	6.91500	103.56145			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.79024	10.98000	99.76126			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.17073	11.00000	101.14129			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			10.02000	108.30281	10.02000	108.27404			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN417 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN44(On 24/05/2021 Spot Bond			6.81500	109.47600	6.81500	109.45585			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.45000	162.01288	3.45000	161.98344			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			7.15000	117.60742	7.15000	117.57440			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			7.39000	116.38753	7.39000	116.35412			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN459 On 29/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			8.08500	107.06430	8.08500	107.04099			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 13/03/2022 Spot Bond			7.52000	105.60156	7.52000	105.58038			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN463 On 14/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN464 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 28/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 19/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	38.27485	100.00000	38.18967				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			7.01500	107.84170	7.01500	107.82138				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 23/06/2021 Spot Bond			10.52000	107.10718	10.52000	107.07718				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			7.32000	106.02170	7.32000	106.00076				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 29/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49: On 04/09/2024 Spot Bond			7.72000	110.05380	7.72000	110.03115				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49: On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49: On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49: On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50: On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50: On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50: On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50: On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN51(On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 15/09/2022 Spot Bond			9.96000	101.19568	9.96000	101.16895				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN51(On 30/10/2022 Spot Bond			10.01000	99.97332	10.01000	99.94664				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN51(On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN51(On 30/06/2022 Spot Bond			9.60000	103.14851	9.60000	103.12207				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN52(On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52(On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52(On 09/09/2022 Spot Bond			9.20000	101.25435	9.20000	101.22960				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52(On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.55000	10.55000	10.55000	10.55000				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54(On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54(On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54(On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54(On 07/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54(On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54(On 21/08/2026 Spot Bond			10.02000	101.84327	10.02000	101.81592				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54(On 29/03/2025 Spot Bond			10.07000	100.83106	10.07000	100.80414				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54(On 12/11/2025 Spot Bond			10.16000	104.70874	10.16000	104.68023				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			5.18000	5.18000	5.18000	5.18000				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55(On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55(On 07/12/2025 Spot Bond			5.18000	5.18000	5.18000	5.18000				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55(On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN554 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	103.08929	10.16000	103.07073				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			10.02000	102.02441	10.02000	102.00599				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN566 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			10.25000	100.28747	10.25000	100.26895				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	231,717,200
Total CLN577 SPOT										0.00	0	231,717,200
Total For CLN577										0.00	0	231,717,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59(On 16/09/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN590 SPOT									0.00	0	0
Total For CLN590									0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN591 SPOT									0.00	0	0
Total For CLN591									0.00	0	0
CLN59 On 05/12/2026 Spot Bond			5.37000	121.65012	5.37000	121.62175			0.00	0	0
Total CLN592 SPOT									0.00	0	0
Total For CLN592									0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN593 SPOT									0.00	0	0
Total For CLN593									0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN594 SPOT									0.00	0	0
Total For CLN594									0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN595 SPOT									0.00	0	0
Total For CLN595									0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN596 SPOT									0.00	0	0
Total For CLN596									0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000			0.00	0	0
Total CLN597 SPOT									0.00	0	0
Total For CLN597									0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN598 SPOT									0.00	0	0
Total For CLN598									0.00	0	0
CLN59 On 10/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN599 SPOT									0.00	0	0
Total For CLN599									0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN600 SPOT									0.00	0	0
Total For CLN600									0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN601 SPOT									0.00	0	0
Total For CLN601									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	99.97512	9.32000	99.95023				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN61: On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614: On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615: On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616: On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619: On 30/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620: On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621: On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622: On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623: On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624: On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN625 On 25/01/2023 Spot Bond			7.36000	106.33070	7.36000	106.30959				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			12.79500	79.24834	12.79500	79.22134				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			10.72000	96.95516	10.72000	96.92735				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN637 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN638 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN649 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN650 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN65 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN65 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN65 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN65 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN65 On 22/03/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN65 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN65 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN65 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN65 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN66 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN66 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN663 On 20/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN663 SPOT									0.00	0	0
Total For CLN663									0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN664 SPOT									0.00	0	0
Total For CLN664									0.00	0	0
CLN665 On 27/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLN665 SPOT									0.00	0	0
Total For CLN665									0.00	0	0
CLN666 On 02/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	19,480,000,000
Total CLN666 SPOT									0.00	0	19,480,000,000
Total For CLN666									0.00	0	19,480,000,000
CLN667 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	13,726,000,000
Total CLN667 SPOT									0.00	0	13,726,000,000
Total For CLN667									0.00	0	13,726,000,000
CLN81 On 18/04/2028 Spot Bond			9.32500	93.56646	9.32500	93.54317			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			9.12000	113.01959	9.12000	112.99205		1,459,200,000,000.00		160,000,000	80,000,000
Total COJ05 SPOT								1,459,200,000,000.00		160,000,000	80,000,000
Total For COJ05								1,459,200,000,000.00		160,000,000	80,000,000
COJ07 On 23/03/2021 Spot Bond			7.00500	104.30511	7.00500	104.28559		700,500,000,000.00		100,000,000	50,000,000
Total COJ07 SPOT								700,500,000,000.00		100,000,000	50,000,000
Total For COJ07								700,500,000,000.00		100,000,000	50,000,000
COJ08 On 22/06/2026 Spot Bond			10.37000	108.85020	10.37000	108.82014		331,138,988,000.00		31,932,400	15,966,200
Total COJ08 SPOT								331,138,988,000.00		31,932,400	15,966,200
Total For COJ08								331,138,988,000.00		31,932,400	15,966,200
COJG01 On 09/06/2024 Spot Bond			7.50000	113.26766	7.50000	113.24488		0.00		0	0
Total COJG01 SPOT								0.00		0	0
Total For COJG01								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			8.15500	103.08047	8.15500	103.05796			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			11.58000	93.67135	11.58000	93.64254			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			11.67000	92.37012	11.67000	92.34150			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.42000	10.42000	10.42000	10.42000			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY02U SPOT									0.00	0	0
Total For DSY02U									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.47000	10.47000	10.47000	10.47000			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY06U SPOT									0.00	0	0
Total For DSY06U									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.25000	105.17444	7.25000	105.15398			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			7.27000	108.55370	7.27000	108.53240		60,531,474,000.00	8,326,200	1,744,163,100	
Total DV23 SPOT								60,531,474,000.00	8,326,200	1,744,163,100	
Total For DV23								60,531,474,000.00	8,326,200	1,744,163,100	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.55276	100.00000	20.50702		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.55276	100.00000	20.50702		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			7.19000	110.06457	7.19000	110.04322		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.86286	9.69000	101.83639		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.86286	9.69000	101.83639		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			12.62000	88.76296	12.62000	88.73313				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	101.94052	10.10000	101.91293				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.94052	10.10000	101.91293				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	0.00000				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20(On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22(On 29/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	17,962,000	17,962,000
Total DVFB25 SPOT										0.00	17,962,000	17,962,000
Total For DVFB25										0.00	17,962,000	17,962,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	84.88834	100.00000	84.70381				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			5.30000	105.31255	5.30000	105.29747				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			6.03000	112.16122	6.03000	112.14293				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ECN22 On 14/03/2022 Spot Bond			6.72500	106.45022	6.72500	106.43108				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			7.63000	108.88440	7.63000	108.86225				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			5.30500	99.05902	5.30500	99.03626				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			5.00000	89.18670	5.00000	89.16678				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	128.86318	2.25000	128.84398				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			5.06000	124.94895	4.94000	125.98066				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.88000	113.74312	4.88000	113.71808				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.79000	111.45403	4.79000	111.42977				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.96500	101.56528	4.96500	101.54278				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.97000	91.08382	4.97000	91.06356				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	128.86318	2.25000	128.84398				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ELN001 On 06/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total ELN005 SPOT									0.00	0	0
Total For ELN005									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.84500	103.53257	6.84500	103.51348			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			6.70000	104.74174	6.70000	104.72299			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			10.92000	97.09814	10.92000	97.06977			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			12.17000	12.17000	12.17000	12.17000			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			12.49000	12.49000	12.49000	12.49000		7,893,048,006,000.00	631,949,400	1,298,616,000	
Total EMM05 SPOT								7,893,048,006,000.00	631,949,400	1,298,616,000	
Total For EMM05								7,893,048,006,000.00	631,949,400	1,298,616,000	
EMM06 On 23/06/2025 Spot Bond			10.82000	10.82000	10.82000	10.82000			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.67000	10.67000	10.67000	10.67000			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			12.54500	12.54500	12.54500	12.54500				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF015 SPOT									0.00	0	0
Total For EPF015									0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF019 SPOT									0.00	0	0
Total For EPF019									0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPF020 SPOT									0.00	0	0
Total For EPF020									0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF04U SPOT									0.00	0	0
Total For EPF04U									0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF05U SPOT									0.00	0	0
Total For EPF05U									0.00	0	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF08U SPOT									0.00	0	0
Total For EPF08U									0.00	0	0
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF09U SPOT									0.00	0	0
Total For EPF09U									0.00	0	0
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF10U SPOT									0.00	0	0
Total For EPF10U									0.00	0	0
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF11U SPOT									0.00	0	0
Total For EPF11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
EPFC4L On 07/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPFC45 SPOT									0.00	0	0
Total For EPFC45									0.00	0	0
EPFC4L On 12/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total EPFC46 SPOT									0.00	0	0
Total For EPFC46									0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11L 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
EQT00L On 03/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQT002 SPOT									0.00	0	0
Total For EQT002									0.00	0	0
EQT00L On 03/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQT003 SPOT									0.00	0	0
Total For EQT003									0.00	0	0
EQT00L On 16/04/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total EQT004 SPOT									0.00	0	0
Total For EQT004									0.00	0	0
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQT02U SPOT									0.00	0	0
Total For EQT02U									0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3B6 SPOT									0.00	0	0
Total For ERS3B6									0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3B7 SPOT									0.00	0	0
Total For ERS3B7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3C6 SPOT									0.00	0	0
Total For ERS3C6									0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			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	0.00000			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2' On 17/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			7.01000	109.92386	7.01000	109.90306		124,365,812,000.00	17,741,200	1,811,970,600	
Total ES23 SPOT								124,365,812,000.00	17,741,200	1,811,970,600	
Total For ES23								124,365,812,000.00	17,741,200	1,811,970,600	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.57945	10.00000	102.55195		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.96000	91.29096	9.96000	91.26673		293,833,944,000.00	29,501,400	32,683,165,900	
Total ES26 SPOT								293,833,944,000.00	29,501,400	32,683,165,900	
Total For ES26								293,833,944,000.00	29,501,400	32,683,165,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.56963	7.85000	100.54849		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			12.79000	67.41115	12.44000	69.06522			9,860,637,234,000.00	770,964,600	5,729,382,300
Total ES33 SPOT									9,860,637,234,000.00	770,964,600	5,729,382,300
Total For ES33									9,860,637,234,000.00	770,964,600	5,729,382,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.90441	7.50000	100.88422			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			12.47000	70.48078	12.47000	70.45749			2,975,558,978,000.00	238,617,400	6,712,008,700
Total ES42 SPOT									2,975,558,978,000.00	238,617,400	6,712,008,700
Total For ES42									2,975,558,978,000.00	238,617,400	6,712,008,700
ES42/R On 25/04/2042 Spot Bond			8.50000	100.09102	8.50000	100.06825			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.30774	100.00000	13.27479			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.59373	100.00000	21.54025			0.00	0	0
Total FFB1U SPOT									0.00	0	0
Total For FFB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FIFB16 SPOT									0.00	0	0
Total For FIFB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB17 On 15/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
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
FNTI10 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			7.07000	7.07000	7.07000	7.07000				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			8.22000	104.22748	8.22000	104.20455				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	0.00000				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,000
Total FRB24 SPOT										0.00	0	2,500,000,000
Total For FRB24										0.00	0	2,500,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	0	2,759,000,000
Total FRB25 SPOT										0.00	0	2,759,000,000
Total For FRB25										0.00	0	2,759,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total FRB26 SPOT										0.00	0	500,000,000
Total For FRB26										0.00	0	500,000,000
FRB27 On 03/06/2026 Spot Bond			10.52000	102.64248	10.52000	102.61372				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.85000	163.66247	2.85000	163.63539				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	3.36000				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	4.70000				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.80000	173.32403	4.80000	173.28635				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.94000	4.94000	4.94000	4.94000				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			5.14500	5.14500	5.14500	5.14500				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.32000	84.18615	5.32000	84.16669				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			5.30000	86.05255	5.30000	86.03263				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	5.92000				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	8.69000				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	8.80000				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121U On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121U SPOT										0.00	0	0
Total For FRC121U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC16: On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	5.55000			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.56000	161.71280	3.56000	161.68294			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.42000	159.39171	4.42000	159.35859			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23: On 20/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25(On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26(On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26(On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26(On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27(On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27(On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27(On 02/05/2028 Spot Bond			9.80000	99.92118	9.80000	99.89492				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27(On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC293 SPOT									0.00	0	0
Total For FRC293									0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC294 SPOT									0.00	0	0
Total For FRC294									0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC296 SPOT									0.00	0	0
Total For FRC296									0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC297 SPOT									0.00	0	0
Total For FRC297									0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	8.10000			0.00	0	0
Total FRC298 SPOT									0.00	0	0
Total For FRC298									0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	0.00000			0.00	0	568,282,800
Total FRC299 SPOT									0.00	0	568,282,800
Total For FRC299									0.00	0	568,282,800
FRC30: On 25/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC300 SPOT									0.00	0	0
Total For FRC300									0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC301 SPOT									0.00	0	0
Total For FRC301									0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC302 SPOT									0.00	0	0
Total For FRC302									0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC303 SPOT									0.00	0	0
Total For FRC303									0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC304 SPOT									0.00	0	0
Total For FRC304									0.00	0	0
FRC30: On 06/11/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC305 SPOT									0.00	0	0
Total For FRC305									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC30(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31(On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC31(On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31(On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31(On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC311 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC319 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC320 On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC321 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC323 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC324 On 20/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC325 On 02/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC326 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC327 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC328 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC329 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC33(On 15/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC330 SPOT									0.00	0	0
Total For FRC330									0.00	0	0
FRC33(On 02/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC331 SPOT									0.00	0	0
Total For FRC331									0.00	0	0
FRC33(On 02/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC332 SPOT									0.00	0	0
Total For FRC332									0.00	0	0
FRC33(On 14/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC333 SPOT									0.00	0	0
Total For FRC333									0.00	0	0
FRC33(On 05/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC334 SPOT									0.00	0	0
Total For FRC334									0.00	0	0
FRC33(On 31/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC335 SPOT									0.00	0	0
Total For FRC335									0.00	0	0
FRC33(On 13/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC336 SPOT									0.00	0	0
Total For FRC336									0.00	0	0
FRC33(On 25/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC337 SPOT									0.00	0	0
Total For FRC337									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	4.20000			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			4.14000	4.14000	4.14000	4.14000			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.12000	4.12000	4.12000	4.12000			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD36U SPOT									0.00	0	0
Total For FRD36U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.60000	83.34632	5.60000	83.32657			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.90000	101.93110	4.90000	101.90862			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	0.00000			0.00	4,000,000,000	2,000,000,000
Total FRJ022 SPOT									0.00	4,000,000,000	2,000,000,000
Total For FRJ022									0.00	4,000,000,000	2,000,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000			0.00	13,900,000,000	6,950,000,000
Total FRJ21 SPOT									0.00	13,900,000,000	6,950,000,000
Total For FRJ21									0.00	13,900,000,000	6,950,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000			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	0.00000			0.00	2,000,000,000	1,000,000,000
Total FRJ23 SPOT									0.00	2,000,000,000	1,000,000,000
Total For FRJ23									0.00	2,000,000,000	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000			0.00	0	3,000,000,000
Total FRJ25 SPOT									0.00	0	3,000,000,000
Total For FRJ25									0.00	0	3,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000			0.00	11,160,000,000	5,580,000,000
Total FRJ29 SPOT									0.00	11,160,000,000	5,580,000,000
Total For FRJ29									0.00	11,160,000,000	5,580,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS101 On 15/01/2024 Spot Bond			4.48800	4.48800	4.48800	4.48800			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	4.82000			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.96000	101.10874	4.96000	101.08627			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.99500	202.31208	4.99500	202.26707			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.10000	99.22105	5.10000	99.19864			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			5.02500	5.02500	5.02500	5.02500			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			5.10000	128.64718	5.10000	128.61810			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	120.12333	3.70500	120.10071			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			5.10000	99.22105	5.10000	99.19864			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			5.14500	199.22330	5.14500	199.17818			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			5.19500	198.20660	5.19500	198.16142			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			4.63000	163.78449	4.63000	163.74953			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			5.22500	197.59966	5.22500	197.55447			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			5.10000	99.22105	5.10000	99.19864			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.45000	165.68841	5.45000	165.64954			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.85000	89.81143	5.85000	89.78933			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.34000	166.95311	5.34000	166.91443			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.40000	166.26191	5.40000	166.22313			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.73500	187.62487	5.73500	187.57943			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			5.78000	90.64188	5.78000	90.61976				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			5.10000	5.10000	5.10000	5.10000				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			5.10000	99.22105	5.10000	99.19864				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			5.21000	168.46204	5.21000	168.42358				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			5.50500	192.04421	5.50500	191.99887				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			5.34000	166.95311	5.34000	166.91443				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			5.34000	166.95311	5.34000	166.91443				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS145 On 31/03/2028 Spot Bond			5.63000	163.64246	5.63000	163.60326				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			5.40000	126.95970	5.40000	126.92998				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			3.26000	162.53289	3.26000	162.50420				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.69000	162.96690	5.69000	162.92762				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			5.73000	162.51831	5.73000	162.47898				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15 On 31/01/2025 Spot Bond			5.37000	127.12730	5.37000	127.09764			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.15000	169.16373	5.15000	169.12538			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	5.74000			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS15 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
FRS16 On 06/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS174 SPOT									0.00	0	0
Total For FRS174									0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS18: On 27/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19: On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19: On 03/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19: On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20: On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS20 On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20 On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS20 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS20 On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS20 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS20 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS20 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS21 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS21 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS21 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS214 On 04/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS214 SPOT									0.00	0	0
Total For FRS214									0.00	0	0
FRS215 On 20/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS215 SPOT									0.00	0	0
Total For FRS215									0.00	0	0
FRS216 On 20/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS216 SPOT									0.00	0	0
Total For FRS216									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.16000	3.16000	3.16000	3.16000			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			3.05000	306.08313	3.05000	306.03100			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	3.77000			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			3.05000	163.11017	3.05000	163.08231			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.75000	163.93954	2.75000	163.91286			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.80000	95.16267	4.80000	95.14192			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.51500	68.19636	4.51500	68.18803			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS85 On 31/01/2025 Spot Bond			4.52000	4.52000	4.52000	4.52000			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			4.59000	4.59000	4.59000	4.59000			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.96000	3.96000	3.96000	3.96000			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			6.01000	101.77744	6.01000	101.76111			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.10000	7.10000	7.10000	7.10000			0.00	0	2,000,000,000
Total FRX23 SPOT									0.00	0	2,000,000,000
Total For FRX23									0.00	0	2,000,000,000
FRX24 On 10/12/2024 Spot Bond			8.76000	111.54386	8.76000	111.51773			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.82000	106.32876	8.82000	106.30355			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.36000	101.37738	9.36000	101.35205			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.91000	107.90806	8.91000	107.88251			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.39000	106.70936	9.39000	106.68246			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			10.65500	96.94386	10.65500	96.91621		24,186,850,000,000.00		2,270,000,000	2,270,000,000
Total FRX30 SPOT								24,186,850,000,000.00		2,270,000,000	2,270,000,000
Total For FRX30								24,186,850,000,000.00		2,270,000,000	2,270,000,000
FRX31 On 21/02/2031 Spot Bond			10.98000	92.50913	10.98000	92.48198		1,317,600,000,000.00		120,000,000	60,000,000
Total FRX31 SPOT								1,317,600,000,000.00		120,000,000	60,000,000
Total For FRX31								1,317,600,000,000.00		120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.76500	99.19149	10.76500	99.16307				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			12.70000	65.02323	12.70000	65.00136				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	1,108,000,000	554,000,000
Total GBL03 SPOT										0.00	1,108,000,000	554,000,000
Total For GBL03										0.00	1,108,000,000	554,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB34U SPOT									0.00	0	0
Total For GRB34U									0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.54000	101.94756	4.54000	101.92613			0.00	0	0
Total GRL35 SPOT									0.00	0	0
Total For GRL35									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	0.00000			0.00	200,000,000	100,000,000
Total GRT11 SPOT									0.00	200,000,000	100,000,000
Total For GRT11									0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total GRT14 SPOT										0.00	0	1,000,000,000
Total For GRT14										0.00	0	1,000,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total GRT16 SPOT										0.00	0	500,000,000
Total For GRT16										0.00	0	500,000,000
GRT17 On 17/10/2023 Spot Bond			7.22000	109.17474	7.22000	109.15358				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.47000	98.50274	10.47000	98.47528				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT27 On 28/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT27 SPOT									0.00	0	0
Total For GRT27									0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT28 SPOT									0.00	0	0
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT29 SPOT									0.00	0	0
Total For GRT29									0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT30 SPOT									0.00	0	0
Total For GRT30									0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT31 SPOT									0.00	0	0
Total For GRT31									0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT32 SPOT									0.00	0	0
Total For GRT32									0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT33 SPOT									0.00	0	0
Total For GRT33									0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT34 SPOT									0.00	0	0
Total For GRT34									0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT36 SPOT									0.00	0	0
Total For GRT36									0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT38 SPOT									0.00	0	0
Total For GRT38									0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT39 SPOT									0.00	0	0
Total For GRT39									0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT40 SPOT									0.00	0	0
Total For GRT40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT41 SPOT									0.00	0	0
Total For GRT41									0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT42 SPOT									0.00	0	0
Total For GRT42									0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT43 SPOT									0.00	0	0
Total For GRT43									0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total GRT44 SPOT									0.00	0	0
Total For GRT44									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRX02U SPOT									0.00	0	0
Total For GRX02U									0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total H10T1 SPOT									0.00	0	0
Total For H10T1									0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total H10T2 SPOT									0.00	0	0
Total For H10T2									0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H6T4U SPOT									0.00	0	0
Total For H6T4U									0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T6U SPOT									0.00	0	0
Total For H7T6U									0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H8T2U SPOT									0.00	0	0
Total For H8T2U									0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H9T1U SPOT									0.00	0	0
Total For H9T1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T2 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total HPF13 SPOT									0.00	0	0
Total For HPF13									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			4.94500	103.57006	4.94500	103.55620			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	83.57942	100.00000	83.39733			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			3.67000	300.04579	3.67000	299.98967			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			3.86000	3.86000	3.86000	3.86000			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.93000	75.10136	4.93000	75.09147			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			12.25500	82.20608	12.25500	82.17923		3,575,803,116,000.00	291,783,200	495,891,600	
Total HWAY34 SPOT								3,575,803,116,000.00	291,783,200	495,891,600	
Total For HWAY34								3,575,803,116,000.00	291,783,200	495,891,600	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.27939	100.00000	11.25429		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			12.23500	81.81630	12.23500	81.78962		0.00	0	5,620,000,000	
Total HWAY35 SPOT								0.00	0	5,620,000,000	
Total For HWAY35								0.00	0	5,620,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.27891	100.00000	11.25381			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	0.00000			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000			0.00	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	0.00000			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			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			4.20000	133.86580	4.05000	134.73228		255,660,383,160,000.00	60,871,519,800	247,544,109,800	
Total I2025 SPOT								5,660,383,160,000.00	60,871,519,800	247,544,109,800	
Total For I2025								5,660,383,160,000.00	60,871,519,800	247,544,109,800	
I2029 On 31/03/2029 Spot Bond			4.07000	98.56611	4.07000	98.54663		393,843,691,626,000.00	96,767,491,800	129,252,045,800	
Total I2029 SPOT								3,843,691,626,000.00	96,767,491,800	129,252,045,800	
Total For I2029								3,843,691,626,000.00	96,767,491,800	129,252,045,800	
I2033 On 28/02/2033 Spot Bond			4.10000	98.06026	4.10000	98.04090		4,042,458,960,000.00	985,965,600	70,718,385,900	
Total I2033 SPOT								4,042,458,960,000.00	985,965,600	70,718,385,900	
Total For I2033								4,042,458,960,000.00	985,965,600	70,718,385,900	
I2038 On 31/01/2038 Spot Bond			4.48000	107.92029	4.30000	110.59405		117,673,462,144,000.00	26,266,397,800	198,774,224,800	
Total I2038 SPOT								17,673,462,144,000.00	26,266,397,800	198,774,224,800	
Total For I2038								17,673,462,144,000.00	26,266,397,800	198,774,224,800	
I2046 On 31/03/2046 Spot Bond			4.32000	99.69979	4.32000	99.67942		51,716,976,768,000.00	11,971,522,400	259,543,541,200	
Total I2046 SPOT								51,716,976,768,000.00	11,971,522,400	259,543,541,200	
Total For I2046								51,716,976,768,000.00	11,971,522,400	259,543,541,200	
I2050 On 31/12/2050 Spot Bond			4.53000	98.88736	4.35000	102.24776		88,084,770,954,000.00	19,444,761,800	308,424,411,622	
Total I2050 SPOT								8,084,770,954,000.00	19,444,761,800	308,424,411,622	
Total For I2050								8,084,770,954,000.00	19,444,761,800	308,424,411,622	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			7.03500	7.03500	7.03500	7.03500			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	0.00000			0.00	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	8.70500			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	7.84000			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL109 On 07/12/2023 Spot Bond			3.62000	300.52724	3.62000	300.47144			0.00	0	0
Total IBL109 SPOT									0.00	0	0
Total For IBL109									0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	8.12000			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL129 SPOT									0.00	0	0
Total For IBL129									0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL130 SPOT									0.00	0	0
Total For IBL130									0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL131 SPOT									0.00	0	0
Total For IBL131									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL134 SPOT									0.00	0	0
Total For IBL134									0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL136 SPOT									0.00	0	0
Total For IBL136									0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL137 SPOT									0.00	0	0
Total For IBL137									0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL138 SPOT									0.00	0	0
Total For IBL138									0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL140 SPOT									0.00	0	0
Total For IBL140									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	7.61500			0.00	0	0
Total IBL141 SPOT									0.00	0	0
Total For IBL141									0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	0.00000			0.00	0	1,000,000,000
Total IBL142 SPOT									0.00	0	1,000,000,000
Total For IBL142									0.00	0	1,000,000,000
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000			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	0.00000			0.00	0	0
Total IBL145 SPOT									0.00	0	0
Total For IBL145									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.78000	2.78000	2.78000	2.78000			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	105.07700	10.00000	105.05000			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			6.85500	102.71734	6.85500	102.69839			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			7.68000	110.35886	7.68000	110.33602			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	0.00000			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.90000	163.52416	2.90000	163.49688			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			7.52000	110.07168	7.52000	110.04936				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			6.96000	107.92557	6.96000	107.90529				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	52.80846	100.00000	52.69095				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	0.00000				0.00	0	800,000,000
Total IBL95 SPOT										0.00	0	800,000,000
Total For IBL95										0.00	0	800,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.75475	100.00000	10.73081				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			6.51000	100.99956	6.51000	100.98210				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.67000	103.67080	9.67000	103.64390				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.07000	106.41696	11.07000	106.38546				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.27000	106.78258	10.27000	106.75336				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	400,000,000	200,000,000
Total IDCG12 SPOT										0.00	400,000,000	200,000,000
Total For IDCG12										0.00	400,000,000	200,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.49233	100.00000	6.47796				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.17000	101.67921	9.17000	101.65430				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			6.77500	102.17188	6.77500	102.15328				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN367U SPOT									0.00	0	0
Total For IN367U									0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN385U SPOT									0.00	0	0
Total For IN385U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	0.00000			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV04 On 11/02/2021 Spot Bond			8.22000	106.09988	8.22000	106.07641			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			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	0.00000			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPF33 SPOT									0.00	0	0
Total For IPF33									0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IPFC29 SPOT									0.00	0	0
Total For IPFC29									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV017/F On 31/01/2022 Spot Bond			2.75000	100.67005	2.75000	100.66249				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			7.30000	145.98116	7.30000	145.93976				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			8.22000	105.81249	8.22000	105.78908				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	0.00000				0.00	1,160,000,000	2,377,000,000
Total IV035 SPOT										0.00	1,160,000,000	2,377,000,000
Total For IV035										0.00	1,160,000,000	2,377,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	5.00000				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			9.04000	104.80340	9.04000	104.77823				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			9.05500	9.05500	9.05500	9.05500				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			3.70000	161.33196	3.70000	161.30155			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	0.00000			0.00	0	400,000,000
Total IV046 SPOT									0.00	0	400,000,000
Total For IV046									0.00	0	400,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV164U SPOT									0.00	0	0
Total For IV164U									0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV166U SPOT									0.00	0	0
Total For IV166U									0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV168U SPOT									0.00	0	0
Total For IV168U									0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV170U SPOT									0.00	0	0
Total For IV170U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV171U SPOT									0.00	0	0
Total For IV171U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.00000	159.52708	6.00000	159.48731			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA992 On 23/04/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000			0.00	0	0
Total IVA992 SPOT									0.00	0	0
Total For IVA992									0.00	0	0
IVA993 On 30/04/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000			0.00	0	0
Total IVA993 SPOT									0.00	0	0
Total For IVA993									0.00	0	0
IVA994 On 07/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000			0.00	0	0
Total IVA994 SPOT									0.00	0	0
Total For IVA994									0.00	0	0
IVA995 On 14/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000			0.00	0	0
Total IVA995 SPOT									0.00	0	0
Total For IVA995									0.00	0	0
IVA996 On 20/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000			0.00	0	0
Total IVA996 SPOT									0.00	0	0
Total For IVA996									0.00	0	0
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000			0.00	0	0
Total IVA997 SPOT									0.00	0	0
Total For IVA997									0.00	0	0
IVA998 On 04/06/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000			0.00	0	0
Total IVA998 SPOT									0.00	0	0
Total For IVA998									0.00	0	0
IVA999 On 11/06/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000			0.00	0	0
Total IVA999 SPOT									0.00	0	0
Total For IVA999									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			12.22000	99.22806	12.22000	99.19573				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			7.53500	109.10928	7.53500	109.08723				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	0.00000				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			7.18500	106.92158	7.18500	106.90085				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC135 On 31/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF80U SPOT									0.00	0	0
Total For IVF80U									0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000			0.00	0	0
Total IVZ001 SPOT									0.00	0	0
Total For IVZ001									0.00	0	0
IVZ002 On 09/07/2020 Spot Bond			5.15000	5.15000	5.15000	5.15000			0.00	0	0
Total IVZ002 SPOT									0.00	0	0
Total For IVZ002									0.00	0	0
IVZ004 On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	22,500,000,000	42,500,000,000	
Total IVZ004 SPOT								50,000,000,000,000.00	22,500,000,000	42,500,000,000	
Total For IVZ004								50,000,000,000,000.00	22,500,000,000	42,500,000,000	
IVZ005 On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IVZ005 SPOT								0.00	0	0	
Total For IVZ005								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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			6.89000	104.73899	6.89000	104.71960			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP014 SPOT									0.00	0	0
Total For KAP014									0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP016 SPOT									0.00	0	0
Total For KAP016									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.26000	116.63619	10.26000	116.60414			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LB41U SPOT									0.00	0	0
Total For LB41U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	0.00000			0.00	30,300,000,000	30,300,000,000
Total LBK15 SPOT									0.00	30,300,000,000	30,300,000,000
Total For LBK15									0.00	30,300,000,000	30,300,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000			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			7.22000	109.70493	7.22000	109.68367		72,200,000,000,000.00	10,000,000,000	15,810,000,000	
Total LBK20 SPOT								72,200,000,000,000.00	10,000,000,000	15,810,000,000	
Total For LBK20								72,200,000,000,000.00	10,000,000,000	15,810,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000			0.00	0	200,000,000
Total LBK22 SPOT									0.00	0	200,000,000
Total For LBK22									0.00	0	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000			0.00	0	100,000,000
Total LBK23 SPOT									0.00	0	100,000,000
Total For LBK23									0.00	0	100,000,000
LBK24 On 10/10/2024 Spot Bond			8.08000	108.64692	8.08000	108.62341		32,320,000,000,000.00	4,000,000,000	8,808,716,700	
Total LBK24 SPOT								32,320,000,000,000.00	4,000,000,000	8,808,716,700	
Total For LBK24								32,320,000,000,000.00	4,000,000,000	8,808,716,700	
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK27 SPOT									0.00	0	0
Total For LBK27									0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.53500	99.80870	11.53500	99.77796		11,535,000,000,000.00	1,000,000,000	1,000,000,000	
Total LBK28 SPOT								11,535,000,000,000.00	1,000,000,000	1,000,000,000	
Total For LBK28								11,535,000,000,000.00	1,000,000,000	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
LBK29 On 07/06/2023 Spot Bond			7.38000	110.18577	7.38000	110.16395			8,118,000,000,000.00	1,100,000,000	1,100,000,000
Total LBK29 SPOT									8,118,000,000,000.00	1,100,000,000	1,100,000,000
Total For LBK29									8,118,000,000,000.00	1,100,000,000	1,100,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000			0.00	21,000,000,000	21,000,000,000
Total LBK33 SPOT									0.00	21,000,000,000	21,000,000,000
Total For LBK33									0.00	21,000,000,000	21,000,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000			0.00	20,000,000,000	20,000,000,000
Total LBK35 SPOT									0.00	20,000,000,000	20,000,000,000
Total For LBK35									0.00	20,000,000,000	20,000,000,000
LBK36 On 25/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total LBK38 SPOT									0.00	0	0
Total For LBK38									0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK39U SPOT									0.00	0	0
Total For LBK39U									0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK40U SPOT									0.00	0	0
Total For LBK40U									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.67000	102.57680	6.67000	102.55842			0.00	0	0
Total LGL04 SPOT									0.00	0	0
Total For LGL04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			7.57000	106.42846	7.57000	106.40685				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHC17L On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC17U SPOT										0.00	0	0
Total For LHC17U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL29 On 05/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ186 SPOT										0.00	0	0
Total For MAQ186										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	0.00000				0.00	2,500,000,000	2,500,000,000
Total MBF057 SPOT										0.00	2,500,000,000	2,500,000,000
Total For MBF057										0.00	2,500,000,000	2,500,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	500,000,000
Total MBF061 SPOT										0.00	0	500,000,000
Total For MBF061										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF06: On 07/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06: On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	21,000,000,000
Total MBF065 SPOT										0.00	0	21,000,000,000
Total For MBF065										0.00	0	21,000,000,000
MBP03: On 26/05/2020 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP04 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total MBP046 SPOT										0.00	0	1,000,000,000
Total For MBP046										0.00	0	1,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			6.77000	103.94042	6.77000	103.92162				0.00	0	0
Total MMIG02 SPOT										0.00	0	0
Total For MMIG02										0.00	0	0
MMIG0 On 01/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.73000	11.73000	11.73000	11.73000				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			7.65000	108.89614	7.65000	108.87369			3,060,000,000,000.00		400,000,000	1,250,000,000
Total MMIG05 SPOT									3,060,000,000,000.00		400,000,000	1,250,000,000
Total For MMIG05									3,060,000,000,000.00		400,000,000	1,250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.80000	101.11885	9.80000	101.09242				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	0.00000				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	2,620,000,000
Total MTN06 SPOT										0.00	0	2,620,000,000
Total For MTN06										0.00	0	2,620,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	1,490,000,000
Total MTN08 SPOT										0.00	0	1,490,000,000
Total For MTN08										0.00	0	1,490,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	1,320,000,000	1,320,000,000
Total MTN09 SPOT										0.00	1,320,000,000	1,320,000,000
Total For MTN09										0.00	1,320,000,000	1,320,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total MTN10 SPOT										0.00	0	500,000,000
Total For MTN10										0.00	0	500,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000			0.00	0	500,000,000
Total MTN13 SPOT									0.00	0	500,000,000
Total For MTN13									0.00	0	500,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN14 SPOT									0.00	0	0
Total For MTN14									0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN15 SPOT									0.00	0	0
Total For MTN15									0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN16 SPOT									0.00	0	0
Total For MTN16									0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN17 SPOT									0.00	0	0
Total For MTN17									0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000			0.00	0	500,000,000
Total MTN18 SPOT									0.00	0	500,000,000
Total For MTN18									0.00	0	500,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN19 SPOT									0.00	0	0
Total For MTN19									0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTN20 SPOT									0.00	0	0
Total For MTN20									0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTNC20 SPOT									0.00	0	0
Total For MTNC20									0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total MTNC21 SPOT									0.00	0	0
Total For MTNC21									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
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	0.00000				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N7C25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			7.42000	105.59155	7.42000	105.57042				0.00	0	1,000,000,000
Total NAM01 SPOT										0.00	0	1,000,000,000
Total For NAM01										0.00	0	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			6.32000	103.70218	6.32000	103.68441				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			7.62000	109.33314	7.62000	109.31068				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.70000	101.65583	10.70000	101.62672				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			6.73500	104.96152	6.73500	104.94242			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			5.85000	104.04722	5.85000	104.03093			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	101.02652	9.38000	101.00136			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			7.42000	108.74946	7.42000	108.72793			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			6.23500	106.53925	6.23500	106.52138			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			6.48500	105.69486	6.48500	105.67633			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			9.10000	103.26768	9.10000	103.24244			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			9.30000	103.11739	9.30000	103.09178			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/ On 01/06/2020 Spot Bond			6.52000	104.01684	6.52000	103.99837			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			7.01500	108.96058	7.01500	108.94006			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.30000	109.07398	9.30000	109.04690			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.23000	104.86722	10.23000	104.83847			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			7.00000	111.54313	7.00000	111.52205		521,500,000,000,000.00	74,500,000,000	18,750,000,000	
Total NBK22A SPOT								1,500,000,000,000.00	74,500,000,000	18,750,000,000	
Total For NBK22A								1,500,000,000,000.00	74,500,000,000	18,750,000,000	
NBK23/ On 19/11/2025 Spot Bond			9.99000	107.65157	9.99000	107.62275		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			9.97000	109.89173	9.97000	109.86236		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	0.00000		0.00	0	0	
Total NBK24B SPOT								0.00	0	0	
Total For NBK24B								0.00	0	0	
NBK25/ On 17/02/2023 Spot Bond			7.32000	7.32000	7.32000	7.32000		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	0.00000		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	23.28389	100.00000	23.23208		0.00	0	0	
Total NBK26A SPOT								0.00	0	0	
Total For NBK26A								0.00	0	0	
NBK26I On 22/04/2026 Spot Bond					0.00000	0.00000		0.00	0	0	
Total NBK26B SPOT								0.00	0	0	
Total For NBK26B								0.00	0	0	
NBK27/ On 10/05/2026 Spot Bond			10.28000	109.06934	10.28000	109.03930		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			6.96000	111.13416	6.96000	111.11327		0.00	0	0	
Total NBK28A SPOT								0.00	0	0	
Total For NBK28A								0.00	0	0	
NBK28I On 19/11/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total NBK28B SPOT								0.00	0	0	
Total For NBK28B								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK29/ On 31/07/2026 Spot Bond			10.10000	104.35717	10.10000	104.32893				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			6.95500	110.52246	6.95500	110.50170				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	0.00000				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			7.27000	110.99676	7.27000	110.97498				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	0.00000				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total NBK34B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK34B										0.00	1,000,000,000	500,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.49500	11.49500	11.49500	11.49500				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK43I On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	600,000,000	1,000,000,000
Total NBK52B SPOT										0.00	600,000,000	1,000,000,000
Total For NBK52B										0.00	600,000,000	1,000,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.66500	101.11967	10.66500	101.09111				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.70000	100.46268	10.70000	100.43423				0.00	0	0
Total NCLN85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			6.52000	104.46933	6.52000	104.45089				0.00	0	7,755,000,000
Total NED20 SPOT										0.00	0	7,755,000,000
Total For NED20										0.00	0	7,755,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET53 On 17/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NET53 SPOT										0.00	0	0
Total For NET53										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	761,000,000
Total NGL02 SPOT										0.00	0	761,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL02										0.00	0	761,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	3,616,000,000	1,672,000,000
Total NGL04 SPOT										0.00	3,616,000,000	1,672,000,000
Total For NGL04										0.00	3,616,000,000	1,672,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000				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	106.25309	13.50000	106.21497				0.00	0	0
Total NHM002 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.19500	5.19500	5.19500	5.19500				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	4.71000				0.00	0	0
Total NI210 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.70500	4.70500	4.70500	4.70500				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	4.91000				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			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.81000	4.81000	4.81000	4.81000				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			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	4.85000				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.56000	164.43465	5.56000	164.39559				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			5.06500	99.68893	5.06500	99.66650				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			6.06500	103.20026	6.06500	103.18335				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	0	2,500,000,000
Total NN011 SPOT									0.00	0	2,500,000,000
Total For NN011									0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN015 SPOT									0.00	0	0
Total For NN015									0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN016 SPOT									0.00	0	0
Total For NN016									0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN019 SPOT									0.00	0	0
Total For NN019									0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN023 SPOT									0.00	0	0
Total For NN023									0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN026 SPOT									0.00	0	0
Total For NN026									0.00	0	0
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN028U SPOT									0.00	0	0
Total For NN028U									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NN03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF010 On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF010 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			7.70000	7.70000	7.70000	7.70000				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			6.89500	6.89500	6.89500	6.89500				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			7.09500	7.09500	7.09500	7.09500				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			7.67000	110.21931	7.67000	110.19652				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.75000	190.70201	3.75000	190.66593				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			10.90000	112.43735	10.90000	112.40475		45,032,260,000.00		4,131,400	6,402,065,700	
Total NRA028 SPOT								45,032,260,000.00		4,131,400	6,402,065,700	
Total For NRA028								45,032,260,000.00		4,131,400	6,402,065,700	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.20028	100.00000	17.16221				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NSN97U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000			0.00	0	500,000,000
Total NTC22 SPOT									0.00	0	500,000,000
Total For NTC22									0.00	0	500,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC27 SPOT									0.00	0	0
Total For NTC27									0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC28 SPOT									0.00	0	0
Total For NTC28									0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total NTC29 SPOT									0.00	0	0
Total For NTC29									0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NTC30 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				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			7.32000	106.33708	7.32000	106.31631				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			11.17000	100.40150	11.17000	100.37185				0.00	0	1,500,000,000
Total OML07 SPOT										0.00	0	1,500,000,000
Total For OML07										0.00	0	1,500,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			7.62000	108.34825	7.62000	108.32623				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.72000	103.91536	10.72000	103.88588				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1U 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
PBBJ1U 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
PBDJ1U 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
PBGJ1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 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
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total PEP02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total PMM55 SPOT										0.00	0	0
Total For PMM55										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.22000	109.96087	9.01000	111.00868			687,322,647,132,000.00	3,111,423,280,600	2,861,609,016,800
Total R186 SPOT									687,322,647,132,000.00	111,423,280,600	361,609,016,800
Total For R186									687,322,647,132,000.00	111,423,280,600	361,609,016,800
R197 On 07/12/2023 Spot Bond			2.55000	311.06037	2.55000	311.01158			168,576,420,000.00	66,108,400	84,993,512,600
Total R197 SPOT									168,576,420,000.00	66,108,400	84,993,512,600
Total For R197									168,576,420,000.00	66,108,400	84,993,512,600
R202 On 07/12/2033 Spot Bond			4.42000	214.71096	4.33000	216.69048			14,040,586,144,000.00	3,176,603,200	172,938,039,600
Total R202 SPOT									14,040,586,144,000.00	3,176,603,200	172,938,039,600
Total For R202									14,040,586,144,000.00	3,176,603,200	172,938,039,600
R2023 On 28/02/2023 Spot Bond			6.02000	105.71299	5.96000	105.85494			062,501,747,270,000.00	3,997,093,313,500	1,946,581,198,100
Total R2023 SPOT									62,501,747,270,000.00	997,093,313,500	346,581,198,100
Total For R2023									62,501,747,270,000.00	997,093,313,500	346,581,198,100
R2030 On 31/01/2030 Spot Bond			10.32500	87.84618	10.32500	87.82189			779,518,478,792,500.00	1,334,578,060,900	921,086,196,400
Total R2030 SPOT									779,518,478,792,500.00	334,578,060,900	321,086,196,400
Total For R2030									779,518,478,792,500.00	334,578,060,900	321,086,196,400
R2032 On 31/03/2032 Spot Bond			10.79500	83.79577	10.79500	83.77170			193,989,436,490,000.00	388,512,222,000	658,638,750,000
Total R2032 SPOT									193,989,436,490,000.00	388,512,222,000	658,638,750,000
Total For R2032									193,989,436,490,000.00	388,512,222,000	658,638,750,000
R2035 On 28/02/2035 Spot Bond			11.19500	84.83071	11.19500	84.80573			713,280,686,356,000.00	1,135,621,320,800	1,271,905,640,300
Total R2035 SPOT									713,280,686,356,000.00	1,135,621,320,800	1,271,905,640,300
Total For R2035									713,280,686,356,000.00	1,135,621,320,800	1,271,905,640,300
R2037 On 31/01/2037 Spot Bond			11.30000	81.19851	11.30000	81.17401			766,624,871,220,000.00	244,834,059,400	843,424,356,600
Total R2037 SPOT									766,624,871,220,000.00	244,834,059,400	343,424,356,600
Total For R2037									766,624,871,220,000.00	244,834,059,400	343,424,356,600
R2040 On 31/01/2040 Spot Bond			11.36500	83.70354	11.36500	83.67812			621,852,395,139,000.00	318,684,768,600	453,043,978,200
Total R2040 SPOT									621,852,395,139,000.00	318,684,768,600	453,043,978,200
Total For R2040									621,852,395,139,000.00	318,684,768,600	453,043,978,200
R2044 On 31/01/2044 Spot Bond			11.41000	80.46652	11.41000	80.44199			850,527,914,472,000.00	2,090,317,959,200	1,278,009,750,700
Total R2044 SPOT									850,527,914,472,000.00	2,090,317,959,200	1,278,009,750,700
Total For R2044									850,527,914,472,000.00	2,090,317,959,200	1,278,009,750,700
R2048 On 28/02/2048 Spot Bond			11.35000	79.56880	11.35000	79.54506			348,615,394,205,000.00	999,878,008,300	1,836,542,645,200
Total R2048 SPOT									348,615,394,205,000.00	999,878,008,300	336,542,645,200
Total For R2048									348,615,394,205,000.00	999,878,008,300	336,542,645,200
R208 On 31/03/2021 Spot Bond			4.10000	102.90106	4.10000	102.88965			770,164,494,060,000.00	675,649,876,600	527,141,053,500
Total R208 SPOT									770,164,494,060,000.00	675,649,876,600	527,141,053,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208									10,164,494,060,000.00	675,649,876,600	527,141,053,500
R209 On 31/03/2036 Spot Bond			11.72000	61.42413	11.37000	63.17651			729,434,644,112,000.00	830,156,539,600	1,140,329,211,400
Total R209 SPOT									29,434,644,112,000.00	830,156,539,600	140,329,211,400
Total For R209									29,434,644,112,000.00	830,156,539,600	140,329,211,400
R210 On 31/03/2028 Spot Bond			4.12000	181.74517	4.00000	183.24325			8,129,073,120,000.00	1,973,076,000	105,966,207,400
Total R210 SPOT									8,129,073,120,000.00	1,973,076,000	105,966,207,400
Total For R210									8,129,073,120,000.00	1,973,076,000	105,966,207,400
R212 On 31/01/2022 Spot Bond			2.25000	165.33409	2.25000	165.30942			55,431,450,000.00	24,636,200	69,594,636,200
Total R212 SPOT									55,431,450,000.00	24,636,200	69,594,636,200
Total For R212									55,431,450,000.00	24,636,200	69,594,636,200
R213 On 28/02/2031 Spot Bond			11.10000	75.65444	10.76500	77.36672			524,564,489,420,000.00	137,348,152,200	375,575,941,400
Total R213 SPOT									24,564,489,420,000.00	137,348,152,200	375,575,941,400
Total For R213									24,564,489,420,000.00	137,348,152,200	375,575,941,400
R214 On 28/02/2041 Spot Bond			11.27000	63.03762	11.27000	63.01894			412,770,557,292,000.00	1,101,399,339,600	895,778,648,300
Total R214 SPOT									12,770,557,292,000.00	101,399,339,600	395,778,648,300
Total For R214									12,770,557,292,000.00	101,399,339,600	395,778,648,300
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004U 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
RC005U 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
RC006U 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
RC007U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RC007U										0.00	0	0
RC008I On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
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
RC021I On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC021U SPOT										0.00	0	0
Total For RC021U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDF19U										0.00	0	0
RDF261 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total RDFB13 SPOT										0.00	0	1,000,000,000
Total For RDFB13										0.00	0	1,000,000,000
RDFB1 On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17U 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	0.00000				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED205 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0
RED70: On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
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	0.00000				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES40 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			6.81000	103.15651	6.81000	103.13765		1,362,000,000,000.00	200,000,000	100,000,000	
Total RW21 SPOT								1,362,000,000,000.00	200,000,000	100,000,000	
Total For RW21								1,362,000,000,000.00	200,000,000	100,000,000	
RW23 On 10/12/2023 Spot Bond			7.67000	109.36206	7.67000	109.33957		0.00	0	179,077,900	
Total RW23 SPOT								0.00	0	179,077,900	
Total For RW23								0.00	0	179,077,900	
RW28 On 10/12/2028 Spot Bond			12.44000	92.51335	12.44000	92.48285		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	0.00000		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK18									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			7.29000	112.94893	7.29000	112.92672			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000			0.00	300,000,000	150,000,000
Total SBK25 SPOT									0.00	300,000,000	150,000,000
Total For SBK25									0.00	300,000,000	150,000,000
SBK26 On 25/04/2021 Spot Bond			7.09000	104.97794	7.09000	104.95795			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			6.17000	107.93167	6.17000	107.91375			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.41500	112.19849	8.41500	112.17309			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000			0.00	0	25,978,000,000
Total SBS21 SPOT									0.00	0	25,978,000,000
Total For SBS21									0.00	0	25,978,000,000
SBS27 On 20/02/2024 Spot Bond			7.01000	112.17671	7.01000	112.15547			0.00	0	0
Total SBS27 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.57000	101.78023	8.57000	101.75677			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.05500	107.46691	9.05500	107.44090			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			7.46500	110.81776	7.46500	110.79570			0.00	0	0
Total SBS34 SPOT									0.00	0	0
Total For SBS34									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			7.60000	108.10039	7.60000	108.07825			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			10.23500	99.20600	10.23500	99.17880			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			5.71500	108.10660	5.71500	108.08987		141,732,000,000,000.00	24,800,000,000	6,780,000,000	
Total SBS4 SPOT								141,732,000,000,000.00	24,800,000,000	6,780,000,000	
Total For SBS4								141,732,000,000,000.00	24,800,000,000	6,780,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000			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			6.32500	113.06899	6.32500	113.04964		44,824,010,000,000.00	7,086,800,000	1,771,700,000	
Total SBS41 SPOT								44,824,010,000,000.00	7,086,800,000	1,771,700,000	
Total For SBS41								44,824,010,000,000.00	7,086,800,000	1,771,700,000	
SBS42 On 12/11/2025 Spot Bond			8.09500	116.10967	8.09500	116.08437			0.00	0	5,000,000,000
Total SBS42 SPOT									0.00	0	5,000,000,000
Total For SBS42									0.00	0	5,000,000,000
SBS43 On 12/11/2027 Spot Bond			9.16000	113.91005	9.16000	113.88202			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			6.43000	112.79117	6.43000	112.77156			0.00	0	0
Total SBS46 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total SBS47 SPOT										0.00	0	2,000,000,000
Total For SBS47										0.00	0	2,000,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,000
Total SBS49 SPOT										0.00	0	2,500,000,000
Total For SBS49										0.00	0	2,500,000,000
SBS50 On 31/01/2022 Spot Bond			5.84500	108.23579	5.84500	108.21866				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			7.03500	7.03500	7.03500	7.03500				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	5,840,000,000	1,460,000,000
Total SBS53 SPOT										0.00	5,840,000,000	1,460,000,000
Total For SBS53										0.00	5,840,000,000	1,460,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	23,402,000,000	14,201,000,000
Total SBS55 SPOT										0.00	23,402,000,000	14,201,000,000
Total For SBS55										0.00	23,402,000,000	14,201,000,000
SBS56 On 12/06/2022 Spot Bond			6.10000	108.97548	6.10000	108.95759				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	0.00000				0.00	22,860,000,000	11,430,000,000
Total SBS57 SPOT										0.00	22,860,000,000	11,430,000,000
Total For SBS57										0.00	22,860,000,000	11,430,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS59 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	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	0.00000				0.00	0	5,760,000,000
Total SBS63 SPOT										0.00	0	5,760,000,000
Total For SBS63										0.00	0	5,760,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	2,300,000,000
Total SBS65 SPOT										0.00	2,000,000,000	2,300,000,000
Total For SBS65										0.00	2,000,000,000	2,300,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.45000	302.17128	3.45000	302.11654				0.00	0	428,000,000
Total SBSI11 SPOT										0.00	0	428,000,000
Total For SBSI11										0.00	0	428,000,000
SBSI14 On 07/12/2033 Spot Bond			5.14500	5.14500	5.14500	5.14500				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT101 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT101										0.00	0	0
SBT101 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT102 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	6,599,000,000
Total SBT103 SPOT										0.00	0	6,599,000,000
Total For SBT103										0.00	0	6,599,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total SBT201 SPOT										0.00	0	100,000,000
Total For SBT201										0.00	0	100,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			8.12000	111.16040	8.12000	111.13622				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	400,000,000
Total SBT206 SPOT										0.00	0	400,000,000
Total For SBT206										0.00	0	400,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.72000	111.05391	7.72000	111.03094				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	2,100,000,000
Total SNT04 SPOT										0.00	0	2,100,000,000
Total For SNT04										0.00	0	2,100,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00 On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			6.68500	100.58459	6.68500	100.56652				0.00	0	0
Total SSN004 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			6.68500	100.58459	6.68500	100.56652				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			5.36500	5.36500	5.36500	5.36500				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.42000	104.07882	10.42000	104.04993				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			12.44000	69.22806	12.44000	69.20549				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			7.42000	107.54644	7.42000	107.52503				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.90000	101.93110	4.90000	101.90862				0.00	0	0
Total SSN043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.58000	3.58000	3.58000	3.58000				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	5.22000				0.00	0	0
Total SSN061 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	4.75000				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			5.10000	5.10000	5.10000	5.10000				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.91000	4.91000	4.91000	4.91000				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	5.18000				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			5.07000	5.07000	5.07000	5.07000				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN093 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN093									0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN095 SPOT									0.00	0	0
Total For SSN095									0.00	0	0
SSN09: On 28/05/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN096 SPOT									0.00	0	0
Total For SSN096									0.00	0	0
SSN09: On 28/02/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN098 SPOT									0.00	0	0
Total For SSN098									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.94000	96.83127	9.94000	96.80560			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			6.56500	103.10097	6.56500	103.08281			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			6.66500	103.01066	6.66500	102.99223			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	0.00000			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			6.61500	102.74719	6.61500	102.72895			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	401,074,824	200,537,412
Total T13A21 SPOT									0.00	401,074,824	200,537,412
Total For T13A21									0.00	401,074,824	200,537,412
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total T14A11 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.87119	8.55000	104.84707				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	290,370,886	145,185,443
Total T14A13 SPOT										0.00	290,370,886	145,185,443
Total For T14A13										0.00	290,370,886	145,185,443
T15OM On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total TFS142 SPOT										0.00	0	1,000,000,000
Total For TFS142										0.00	0	1,000,000,000
TFS14€ On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS153 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15E On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	101,784,800	101,784,800
Total TFS155 SPOT										0.00	101,784,800	101,784,800
Total For TFS155										0.00	101,784,800	101,784,800
TFS15E On 03/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15E On 20/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15E On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS16Z On 27/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS16C On 22/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			6.98500	102.42547	6.98500	102.40629				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			6.65500	102.68073	6.65500	102.66240				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			6.41500	109.81728	6.41500	109.79823				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	0.00000				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			6.57500	108.15440	6.57500	108.13517				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	9.82000				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15D3										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	101.56543	8.49000	101.54223				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	105.07700	10.00000	105.05000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			7.19000	105.27073	7.19000	105.25053				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			8.28500	106.04833	8.28500	106.02494				0.00	0	0
Total TL25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			10.00000	97.34986	10.00000	97.32391			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	0.00000			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	0.00000			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	0.00000			0.00	0	400,000,000
Total TLC09 SPOT									0.00	0	400,000,000
Total For TLC09									0.00	0	400,000,000
TN20 On 17/09/2020 Spot Bond			5.12000	103.20868	5.12000	103.19448		2,252,800,000,000.00	440,000,000	10,142,200,000	
Total TN20 SPOT								2,252,800,000,000.00	440,000,000	10,142,200,000	
Total For TN20								2,252,800,000,000.00	440,000,000	10,142,200,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	75.92145	100.00000	75.77170		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	52.79947	100.00000	52.68198		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			7.65000	109.35668	7.65000	109.33413		660,020,580,000.00	86,277,200	14,703,138,600	
Total TN23 SPOT								660,020,580,000.00	86,277,200	14,703,138,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN23									660,020,580,000.00	86,277,200	14,703,138,600
TN23/R On 06/11/2023 Spot Bond			100.00000	15.77277	100.00000	15.73767			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.42000	98.11889	10.42000	98.09151			22,851,795,652,000.00	2,193,070,600	37,121,940,500
Total TN25 SPOT									22,851,795,652,000.00	2,193,070,600	37,121,940,500
Total For TN25									22,851,795,652,000.00	2,193,070,600	37,121,940,500
TN25/R On 19/08/2025 Spot Bond			100.00000	12.32612	100.00000	12.29869			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			10.72000	94.82129	10.72000	94.79410			9,862,400,000,000.00	920,000,000	4,660,000,000
Total TN27 SPOT									9,862,400,000,000.00	920,000,000	4,660,000,000
Total For TN27									9,862,400,000,000.00	920,000,000	4,660,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	13.11245	100.00000	13.08327			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.87500	92.45046	11.87500	92.42133			0.00	0	2,500,000,000
Total TN30 SPOT									0.00	0	2,500,000,000
Total For TN30									0.00	0	2,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.04134	8.00000	118.01605			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			13.02000	84.45887	13.02000	84.42977			520,800,000,000.00	40,000,000	2,920,000,000
Total TN40 SPOT									520,800,000,000.00	40,000,000	2,920,000,000
Total For TN40									520,800,000,000.00	40,000,000	2,920,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.57383	10.75000	100.54506			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	105.07700	10.00000	105.05000			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			7.19500	105.23199	7.19500	105.21155			0.00	0	0
Total TPDA08 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA08									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			6.91500	105.26323	6.91500	105.24368			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			6.71500	6.71500	6.71500	6.71500			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	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			7.13000	108.48277	7.13000	108.46189			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	0.00000			0.00	0	0
Total TRA3A6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA3A6									0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA3A7 SPOT									0.00	0	0
Total For TRA3A7									0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA3B2 SPOT									0.00	0	0
Total For TRA3B2									0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4A2 SPOT									0.00	0	0
Total For TRA4A2									0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4A3 SPOT									0.00	0	0
Total For TRA4A3									0.00	0	0
TRA4A On 13/04/2024 Spot Bond			7.42000	107.71668	7.42000	107.70230			0.00	0	0
Total TRA4A4 SPOT									0.00	0	0
Total For TRA4A4									0.00	0	0
TRA4A On 13/10/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4A5 SPOT									0.00	0	0
Total For TRA4A5									0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4A6 SPOT									0.00	0	0
Total For TRA4A6									0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4A7 SPOT									0.00	0	0
Total For TRA4A7									0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	100.36961	8.62000	100.34648			0.00	0	0
Total TRA4A8 SPOT									0.00	0	0
Total For TRA4A8									0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4B1 SPOT									0.00	0	0
Total For TRA4B1									0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total TRA4B2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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 07/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23 On 09/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23 On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP23 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP24 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP24 On 11/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP24 On 10/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP24 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP24 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TSP24 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP245 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP245										0.00	0	0
TSP246 On 22/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,000
Total TSP246 SPOT										0.00	0	7,500,000,000
Total For TSP246										0.00	0	7,500,000,000
TSP247 On 22/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,000
Total TSP247 SPOT										0.00	0	2,000,000,000
Total For TSP247										0.00	0	2,000,000,000
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC327 On 24/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC327 SPOT										0.00	0	0
Total For TWC327										0.00	0	0
TWC328 On 29/04/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0
TWC329 On 13/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC329 SPOT										0.00	0	0
Total For TWC329										0.00	0	0
TWC330 On 19/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0
TWC331 On 27/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC332 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC332 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TWC332									0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC333 SPOT									0.00	0	0
Total For TWC333									0.00	0	0
TWC33 On 20/07/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC334 SPOT									0.00	0	0
Total For TWC334									0.00	0	0
TWC33 On 27/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		970,000,000,000,000.00	29,700,000,000	27,000,000,000	
Total TWC335 SPOT								*0,000,000,000,000.00	29,700,000,000	27,000,000,000	
Total For TWC335								*0,000,000,000,000.00	29,700,000,000	27,000,000,000	
UG21 On 02/03/2021 Spot Bond			7.14500	104.52332	7.14500	104.50339		0.00	0	30,000,000	
Total UG21 SPOT								0.00	0	30,000,000	
Total For UG21								0.00	0	30,000,000	
UG26 On 09/03/2026 Spot Bond			11.07000	102.55215	11.07000	102.52213		0.00	0	0	
Total UG26 SPOT								0.00	0	0	
Total For UG26								0.00	0	0	
VCJA1I 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	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA1U										0.00	0	0
VCPA2I 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
VCPA3I 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
VCPA4I 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
VCPA5I 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
VCPA6I 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
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB11U									0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB12U SPOT									0.00	0	0
Total For VJB12U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000			0.00	400,000,000	200,000,000
Total VKE09 SPOT									0.00	400,000,000	200,000,000
Total For VKE09									0.00	400,000,000	200,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000			0.00	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	0.00000			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	0.00000			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB12U SPOT										0.00	0	0
Total For VPB12U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR869U									0.00	0	0
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR870U SPOT									0.00	0	0
Total For VR870U									0.00	0	0
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR871U SPOT									0.00	0	0
Total For VR871U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000			0.00	0	200,000,000
Total WHL01 SPOT									0.00	0	200,000,000
Total For WHL01									0.00	0	200,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			5.65500	104.03258	5.65500	104.01654			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			5.94000	106.92905	5.94000	106.91186			0.00	0	1,050,000,000
Total WSP5 SPOT									0.00	0	1,050,000,000
Total For WSP5									0.00	0	1,050,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	50.56945	100.00000	50.45692			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.59e+017	973,181,877,247	378,717,256,655
Total for SPOT :									1.59e+017	973,181,877,247	378,717,256,655
Total Futures									1.59e+017	973,181,948,583	378,718,584,122
Total Options									0.00	0	430,167
Grand Total:									1.59e+017	973,181,948,583	378,719,014,289