



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/05/2020

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			12.10669	71.03718	12.36505	69.74998			0.00	0	0
ES33 On 06/08/2020 Bond Future			12.36491	71.87449	12.63343	70.57799			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.61659	69.00523	12.89841	67.68479			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.89102	69.87933	13.18628	68.53957			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			12.50124	70.61140	12.76956	69.15640			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.75049	71.44373	13.03034	69.97737			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.99619	68.08808	13.29087	66.59573			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.25515	68.95080	13.56459	67.43694			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			136.04987	136.04987	134.93362	134.93362			95,234,909.00	700	1,245
I2025 On 06/08/2020 Bond Future			136.18722	136.18722	135.06884	135.06884			95,331,054.00	700	2,896
I2025 On 05/11/2020 Bond Future			137.94290	137.94290	136.79550	136.79550			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
I2025	On	04/02/2021			138.19886	138.19886	137.03150	137.03150				0.00	0	0
Total I2025 Future												190,565,963.00	1,400	4,141
Total For I2025												190,565,963.00	1,400	4,141
I2029	On	07/05/2020			98.31202	98.31202	97.11526	97.11526				0.00	0	1,509
I2029	On	06/08/2020			99.49560	99.49560	98.29256	98.29256				0.00	0	2,817
I2029	On	05/11/2020			99.64091	99.64091	98.41189	98.41189				0.00	0	0
I2029	On	04/02/2021			100.92615	100.92615	99.67752	99.67752				0.00	0	0
Total I2029 Future												0.00	0	4,326
Total For I2029												0.00	0	4,326
I2033	On	07/05/2020			96.09554	96.09554	94.71532	94.71532				0.00	0	2,449
I2033	On	06/08/2020			97.25242	97.25242	95.86360	95.86360				0.00	0	11,410
I2033	On	05/11/2020			97.29320	97.29320	95.87622	95.87622				0.00	0	0
I2033	On	04/02/2021			98.54819	98.54819	97.10931	97.10931				0.00	0	0
Total I2033 Future												0.00	0	13,859
Total For I2033												0.00	0	13,859
I2038	On	07/05/2020			111.04428	111.04428	108.75370	108.75370				0.00	0	2,602
I2038	On	06/08/2020			110.69294	110.69294	108.38387	108.38387				0.00	0	11,276
I2038	On	05/11/2020			112.12012	112.12012	109.76968	109.76968				0.00	0	0
I2038	On	04/02/2021			111.85268	111.85268	109.46773	109.46773				0.00	0	0
Total I2038 Future												0.00	0	13,878
Total For I2038												0.00	0	13,878
I2046	On	07/05/2020			100.43307	100.43307	97.91546	97.91546				0.00	0	9,794
I2046	On	06/08/2020			101.64223	101.64223	99.10253	99.10253				0.00	0	15,281
I2046	On	05/11/2020			101.16560	101.16560	98.58260	98.58260				0.00	0	0
I2046	On	04/02/2021			102.47072	102.47072	99.85054	99.85054				0.00	0	0
Total I2046 Future												0.00	0	25,075
Total For I2046												0.00	0	25,075
I2050	On	07/05/2020			103.63529	103.63529	100.73175	100.73175				0.00	0	10,560
I2050	On	06/08/2020			103.01310	103.01310	100.08298	100.08298				0.00	0	15,767
I2050	On	05/11/2020			104.34097	104.34097	101.36240	101.36240				0.00	0	0
I2050	On	04/02/2021			103.77651	103.77651	100.75562	100.75562				0.00	0	0
Total I2050 Future												0.00	0	26,327
Total For I2050												0.00	0	26,327
R186	On	07/05/2020			7.94868	117.00757	8.34679	114.85480		5.55	1,781,674,268.39		15,227	26,995
R186	On	06/08/2020			8.12166	113.10201	8.54019	110.93329		10.11	739,347,839.37		6,537	81,348
R186	On	05/11/2020			8.28079	114.53362	8.72533	112.32539		9.81	0.00		0	0
R186	On	04/02/2021			8.46025	110.69790	8.93188	108.45750		10.11	0.00		0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future											2,521,022,107.76	21,764	108,343
R186	On	07/05/2020	Bond Future	7.60	Put		4,082.20000	4.08220	1,929,430	5.28	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call		0.00000	0.00000	0,000	5.28	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put		443.72000	0.44372	0,000	5.30	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call		86.24000	0.08624	1,795,290	5.30	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call		3,060.00000	3.06000	5,212,770	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put		0.00000	0.00000	0,000	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Put		0.00000	0.00000	0,000	6.28	0.00	0	0
R186	On	07/05/2020	Bond Future	9.50	Call		5,946.84000	5.94684	8,099,610	6.28	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.50	Call		833.04000	0.83304	2,967,290	5.42	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put		18.52000	0.01852	0,000	5.42	0.00	13,848	9,312
R186	On	07/05/2020	Bond Future	7.90	Call		0.00000	0.00000	79,040	5.27	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put		2,419.65000	2.41965	345,920	5.27	0.00	0	2,500
R186	On	07/05/2020	Bond Future	8.09	Call		1.09000	0.00109	778,690	5.27	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put		1,383.61000	1.38361	8,440	5.27	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call		0.58000	0.00058	676,410	5.27	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put		1,491.70000	1.49170	14,760	5.27	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Put		0.00000	0.00000	0,000	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	10.00	Call		8,397.79000	8.39779	10,550,560	6.55	0.00	0	1,120
R186	On	07/05/2020	Bond Future	8.08	Call		0.80000	0.00080	727,180	5.27	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put		1,437.61000	1.43761	11,220	5.27	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call		1,814.64000	1.81464	2,940,630	9.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		2,690.00000	2.69000	1,647,270	9.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		1,837.29000	1.83729	2,971,220	9.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put		2,660.97000	2.66097	1,626,180	9.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		1,791.94000	1.79194	2,909,980	9.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		1,117.92000	1.11792	1,952,800	9.89	0.00	0	900
R186	On	06/08/2020	Bond Future	9.00	Put		1,274.14000	1.27414	687,300	10.11	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		3,595.28000	3.59528	5,177,160	10.11	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		1,555.43000	1.55543	2,585,660	9.84	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		2,719.01000	2.71901	1,668,330	9.87	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		3,053.36000	3.05336	1,914,870	9.84	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Put		3,927.28000	3.92728	2,593,440	9.89	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		3,304.74000	3.30474	2,299,360	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put		5,822.81000	5.82281	4,372,240	9.53	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		1,368.29000	1.36829	2,125,950	9.53	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		2,909.16000	2.90916	4,117,530	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		3,279.39000	3.27939	2,279,530	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		2,218.44000	2.21844	3,252,650	9.58	0.00	0	3,500

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	05/11/2020	Bond Future	9.26	Call		4,598.14000	4.59814	6,117,650	9.96	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		2,015.97000	2.01597	1,327,250	9.96	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call		2,933.50000	2.93350	4,147,390	9.68	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		3,254.49000	3.25449	2,260,150	9.68	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		2,885.24000	2.88524	4,088,090	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put		0.00000	0.00000	3,874,200	9.53	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		0.00000	0.00000	2,449,910	9.53	2,939,892.00	1,200	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		0.00000	0.00000	7,583,410	9.53	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		0.00000	0.00000	894,120	9.53	1,072,944.00	1,200	1,200
R186	On	05/11/2020	Bond Future	8.34	Put		4,129.27000	4.12927	2,955,250	9.58	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		2,165.15000	2.16515	3,073,260	9.74	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		5,862.81000	5.86281	4,530,520	9.74	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		2,181.37000	2.18137	3,093,950	9.74	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		5,830.10000	5.83010	4,502,280	9.74	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		2,149.01000	2.14901	3,052,660	9.74	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		5,895.62000	5.89562	4,558,870	9.74	0.00	0	0
Total R186 Option											4,012,836.00	16,248	28,752
Total For R186											2,525,034,943.76	38,012	137,095
R197	On	07/05/2020	Bond Future			310.18403	310.18403	310.55117	310.55117		0.00	0	2,507
R197	On	06/08/2020	Bond Future			306.15238	306.15238	306.54963	306.54963		0.00	0	2,549
R197	On	05/11/2020	Bond Future			310.09888	310.09888	310.46826	310.46826		0.00	0	0
R197	On	04/02/2021	Bond Future			306.15683	306.15683	306.51935	306.51935		0.00	0	0
Total R197 Future											0.00	0	5,056
Total For R197											0.00	0	5,056
R202	On	07/05/2020	Bond Future			219.39433	219.39433	216.15328	216.15328		0.00	0	5,456
R202	On	06/08/2020	Bond Future			217.91081	217.91081	214.64867	214.64867		0.00	0	7,724
R202	On	05/11/2020	Bond Future			220.71959	220.71959	217.39235	217.39235		0.00	0	0
R202	On	04/02/2021	Bond Future			219.34814	219.34814	215.96982	215.96982		0.00	0	0
Total R202 Future											0.00	0	13,180
Total For R202											0.00	0	13,180
R2023	On	07/05/2020	Bond Future			5.25465	107.95730	5.48156	107.35224	1.49	0.00	0	41,565
R2023	On	06/08/2020	Bond Future			5.30735	109.22985	5.55524	108.62667	3.24	41,835,032.55	383	27,356
R2023	On	05/11/2020	Bond Future			5.32582	106.69916	5.60806	106.07678	3.09	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.36013	108.05049	5.68232	107.41617	2.79	0.00	0	0
Total R2023 Future											41,835,032.55	383	68,921
R2023	On	07/05/2020	Bond Future	6.90	Call		3,686.92000	3.68692	4,291,980	2.52	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put		0.00000	0.00000	0,000	2.52	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call		3,712.35000	3.71235	4,317,410	2.52	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/05/2020	Bond Future	6.91	Put		0.00000	0.00000	0,000	2.52	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call		3,661.50000	3.66150	4,266,560	2.52	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put		0.00000	0.00000	0,000	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call		4,088.68000	4.08868	4,675,280	4.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		32.33000	0.03233	15,750	4.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call		4,110.91000	4.11091	4,697,910	4.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put		31.49000	0.03149	15,310	4.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		4,066.46000	4.06646	4,652,660	4.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		33.19000	0.03319	16,210	4.17	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call		4,066.70000	4.06670	4,650,200	3.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put		96.66000	0.09666	57,780	3.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call		4,085.98000	4.08598	4,670,060	3.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put		95.02000	0.09502	56,720	3.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call		4,047.45000	4.04745	4,630,370	3.76	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put		98.32000	0.09832	58,860	3.76	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call		1,825.89000	1.82589	2,283,130	2.92	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put		565.69000	0.56569	388,610	2.92	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call		1,840.59000	1.84059	2,299,150	2.92	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put		561.09000	0.56109	385,330	2.92	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call		1,811.56000	1.81156	2,267,440	2.91	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put		570.67000	0.57067	392,230	2.91	0.00	0	0
Total R2023 Option											0.00	0	0
Total For R2023											41,835,032.55	383	68,921
R2030	On	07/05/2020	Bond Future			9.77960	91.21491	10.18779	88.91727	9.00	69,140,901.78	758	38,113
R2030	On	06/08/2020	Bond Future			9.98393	88.28396	10.40902	85.96668	16.22	678,462,232.60	7,685	118,118
R2030	On	05/11/2020	Bond Future			10.17003	89.40229	10.61517	87.04618	15.81	0.00	0	0
R2030	On	04/02/2021	Bond Future			10.37644	86.52956	10.84248	84.14035	16.45	0.00	0	0
Total R2030 Future											747,603,134.38	8,443	156,231
R2030	On	07/05/2020	Bond Future	8.79	Call		0.00000	0.00000	0,000	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put		8,210.85000	8.21085	5,913,210	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call		0.00000	0.00000	0,000	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put		8,148.56000	8.14856	5,850,920	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call		0.00000	0.00000	0,000	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call		0.00000	0.00000	0,000	8.50	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call		0.00000	0.00000	0,000	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put		5,760.37000	5.76037	3,462,730	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put		8,273.19000	8.27319	5,975,550	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call		0.00000	0.00000	0,000	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put		7,528.57000	7.52857	5,230,930	8.50	0.00	0	5,820

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	07/05/2020	Bond Future	8.85	Put			7,837.90000	7.83790	5,540,260	8.50	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	8.50	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			10,360.91000	10.36091	8,063,270	8.50	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Call			4,179.90000	4.17990	5,806,220	16.35	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			1,757.33000	1.75733	1,066,370	16.35	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.47	Call			6,405.43000	6.40543	8,310,190	17.28	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put			964.23000	0.96423	551,710	17.28	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call			5,548.73000	5.54873	7,366,250	16.88	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			8,014.28000	8.01428	6,154,640	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.42	Call			881.48000	0.88148	1,526,740	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			556.62000	0.55662	1,019,430	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			7,962.91000	7.96291	6,108,440	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			565.10000	0.56510	1,033,110	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			7,911.69000	7.91169	6,062,420	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			548.24000	0.54824	1,005,880	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			204.53000	0.20453	418,870	15.73	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			12,123.64000	12.12364	9,980,310	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			157.50000	0.15750	331,450	15.73	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			9,235.62000	9.23562	7,266,660	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			381.42000	0.38142	729,740	15.73	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			6,401.96000	6.40196	4,729,940	15.73	0.00	0	800
R2030	On	06/08/2020	Bond Future	10.05	Call			1,900.19000	1.90019	2,975,860	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			4,974.87000	4.97487	3,520,110	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			1,347.07000	1.34707	2,209,590	15.73	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			7,457.58000	7.45758	5,656,640	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			646.04000	0.64604	1,162,380	15.73	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			11,286.08000	11.28608	9,183,140	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			1,794.49000	1.79449	2,833,820	15.70	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			8,221.24000	8.22124	6,341,270	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			515.70000	0.51570	953,010	15.73	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			1,984.04000	1.98404	1,222,250	16.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			3,784.81000	3.78481	5,340,300	16.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			3,851.92000	3.85192	2,610,310	15.73	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			1,197.15000	1.19715	697,390	16.88	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	10.21	Put			3,338.39000	3.33839	2,212,630	15.81	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			2,263.64000	2.26364	3,455,160	15.81	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.70	Put			2,087.70000	2.08770	1,294,910	16.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			3,627.58000	3.62758	5,152,070	16.18	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			4,022.67000	4.02267	2,744,720	15.70	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			2,169.32000	2.16932	3,113,700	15.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.86	Put			6,217.40000	6.21740	4,805,670	15.27	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			1,759.16000	1.75916	2,578,890	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			7,203.04000	7.20304	5,666,660	15.27	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			13,361.15000	13.36115	11,324,440	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			8,186.11000	8.18611	6,540,330	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			4,510.66000	4.51066	3,362,720	15.40	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			1,445.91000	1.44591	2,160,870	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			8,141.87000	8.14187	6,500,720	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			1,459.21000	1.45921	2,178,810	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			8,097.77000	8.09777	6,461,260	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			1,432.70000	1.43270	2,143,030	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			5,495.45000	5.49545	4,186,470	15.28	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			12,413.11000	12.41311	10,429,160	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			600.17000	0.60017	972,330	15.27	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			9,817.51000	9.81751	8,018,410	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,023.44000	1.02344	1,580,450	15.27	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			3,223.50000	3.22350	4,431,670	15.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			4,226.61000	4.22661	3,129,930	15.45	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			13,474.73000	13.47473	11,432,170	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			481.62000	0.48162	795,170	15.27	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			9,768.70000	9.76870	7,973,730	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,033.75000	1.03375	1,594,890	15.27	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			2,543.73000	2.54373	3,590,860	15.28	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			850.80000	0.85080	1,336,310	15.27	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			11,339.25000	11.33925	9,424,020	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			748.78000	0.74878	1,189,660	15.27	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			8,865.67000	8.86567	7,152,030	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			1,244.85000	1.24485	1,887,320	15.27	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			3,467.54000	3.46754	4,726,970	15.45	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			493.14000	0.49314	812,540	15.27	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			10,666.36000	10.66636	8,799,580	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			859.77000	0.85977	1,349,100	15.27	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			14,870.21000	14.87021	12,762,890	15.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			359.62000	0.35962	608,410	15.27	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			10,717.39000	10.71739	8,846,790	15.27	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			14,601.41000	14.60141	12,627,180	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			849.55000	0.84955	1,264,530	15.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			10,849.36000	10.84936	9,115,300	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			1,559.94000	1.55994	2,215,090	15.79	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			14,655.37000	14.65537	12,678,350	15.79	0.00	0	0

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	04/02/2021	Bond Future	9.16	Put			10,666.20000	10.66620	8,946,530	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			1,619.30000	1.61930	2,292,460	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			10,620.69000	10.62069	8,904,640	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			1,595.37000	1.59537	2,261,290	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			10,711.83000	10.71183	8,988,540	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			842.17000	0.84217	1,254,360	15.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			12,082.59000	12.08259	10,258,650	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1,276.60000	1.27660	1,841,870	15.79	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			3,222.28000	3.22228	4,303,360	15.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			6,539.30000	6.53930	5,231,170	15.79	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			1,607.30000	1.60730	2,276,840	15.79	0.00	0	0
Total R2030 Option												0.00	0	150,197
Total For R2030												747,603,134.38	8,443	306,428
R2032	On	07/05/2020	Bond Future			10.40949	86.39348	10.75746	84.32794		10.57	49,849,037.96	577	43,476
R2032	On	06/08/2020	Bond Future			10.61439	87.41186	10.97573	85.32903		17.57	120,366,131.22	1,377	95,254
R2032	On	05/11/2020	Bond Future			10.81001	84.36952	11.18802	82.25127		17.99	0.00	0	0
R2032	On	04/02/2021	Bond Future			11.02112	85.43826	11.41593	83.29002		17.95	0.00	0	0
Total R2032 Future												170,215,169.18	1,954	138,730
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.30	Put			9,144.57000	9.14457	7,079,030	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	9.84	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.00	Put			11,196.41000	11.19641	9,130,870	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			7,810.35000	7.81035	5,744,810	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	9.84	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			9,821.70000	9.82170	7,756,160	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			9,889.79000	9.88979	7,824,250	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	9.84	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			10,026.17000	10.02617	7,960,630	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			7,546.68000	7.54668	5,481,140	9.84	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			12,457.37000	12.45737	10,391,830	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			9,957.94000	9.95794	7,892,400	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.84	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			428.76000	0.42876	742,480	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			9,609.20000	9.60920	7,840,090	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			414.92000	0.41492	720,780	16.78	0.00	0	0

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	06/08/2020	Bond Future	9.45	Put			9,726.56000	9.72656	7,949,590	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put			13,912.66000	13.91266	11,945,650	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			123.75000	0.12375	239,570	16.78	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			10,687.15000	10.68715	8,851,890	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			316.59000	0.31659	564,160	16.78	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			421.79000	0.42179	731,570	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			9,667.80000	9.66780	7,894,750	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			836.94000	0.83694	1,355,470	16.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			7,194.76000	7.19476	5,630,460	16.78	0.00	0	800
R2032	On	05/11/2020	Bond Future	9.11	Put			13,295.93000	13.29593	11,507,000	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			651.08000	0.65108	980,400	17.23	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			534.89000	0.53489	817,020	17.23	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			11,397.46000	11.39746	9,713,480	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			932.27000	0.93227	1,366,540	17.23	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			3,841.19000	3.84119	4,979,040	17.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			9,701.60000	9.70160	8,135,180	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			1,297.35000	1.29735	1,853,090	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			9,651.00000	9.65100	8,088,490	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			1,272.63000	1.27263	1,820,570	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			4,700.78000	4.70078	3,679,610	17.56	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			14,329.99000	14.32999	12,493,870	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			10,478.20000	10.47820	8,854,850	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			1,109.13000	1.10913	1,604,030	17.23	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			3,600.56000	3.60056	4,697,640	17.56	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			9,752.35000	9.75235	8,182,040	17.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			4,438.82000	4.43882	3,458,420	17.64	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			1,284.95000	1.28495	1,836,780	17.23	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			12,103.92000	12.10392	10,512,760	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			1,610.43000	1.61043	2,170,660	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			12,052.90000	12.05290	10,464,890	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			1,622.69000	1.62269	2,186,060	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			12,002.02000	12.00202	10,417,150	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			6,873.85000	6.87385	5,707,530	17.23	0.00	0	800
R2032	On	04/02/2021	Bond Future	8.79	Put			16,706.98000	16.70698	14,889,520	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			809.54000	0.80954	1,140,320	17.18	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			13,802.58000	13.80258	12,115,430	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,242.53000	1.24253	1,703,620	17.18	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			1,598.25000	1.59825	2,155,330	17.18	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			3,600.69000	3.60069	4,582,610	17.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 Option												0.00	0	55,800
Total For R2032												170,215,169.18	1,954	194,530
R2035	On	07/05/2020	Bond Future			11.03468	86.16720	11.30755	84.45689		11.81	95,645,592.00	1,110	49,404
R2035	On	06/08/2020	Bond Future			11.24518	87.18290	11.52834	85.45955		18.75	166,519,339.00	1,910	130,099
R2035	On	05/11/2020	Bond Future			11.44846	83.80554	11.74484	82.05128		19.48	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.67132	84.86701	11.98118	83.08744		19.31	0.00	0	0
Total R2035 Future												262,164,931.00	3,020	179,503
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	10.82	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			9,779.42000	9.77942	8,069,110	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,000	10.82	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			10,291.22000	10.29122	8,580,910	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	10.82	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			4,746.56000	4.74656	3,036,250	10.81	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			15,405.00000	15.40500	13,694,690	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			12,608.05000	12.60805	10,897,740	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			12,002.20000	12.00220	10,291,890	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Put			10,511.83000	10.51183	8,801,520	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	10.82	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			0.00000	0.00000	0,880	10.80	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			3,551.48000	3.55148	1,842,050	10.80	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	10.82	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			14,851.95000	14.85195	13,141,640	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			12,532.01000	12.53201	10,821,700	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			12,456.06000	12.45606	10,745,750	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	10.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	10.82	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.91	Put			10,980.45000	10.98045	9,461,130	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			30.01000	0.03001	55,280	17.56	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			362.14000	0.36214	569,050	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			10,914.98000	10.91498	9,398,540	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			368.52000	0.36852	578,340	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			10,849.67000	10.84967	9,336,140	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			355.85000	0.35585	559,880	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			229.44000	0.22944	372,390	17.56	0.00	0	500
R2035	On	06/08/2020	Bond Future	10.45	Call			843.91000	0.84391	1,242,580	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			7,707.15000	7.70715	6,382,470	17.56	0.00	0	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
R2035	On	06/08/2020	Bond Future	9.00	Put			17,565.33000	17.56533	15,885,000	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			55.29000	0.05529	98,310	17.56	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			19,561.12000	19.56112	17,863,040	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Put			16,864.75000	16.86475	15,192,900	17.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			68.14000	0.06814	119,640	17.56	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			12,601.05000	12.60105	11,020,650	17.56	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			1,412.13000	1.41213	1,864,420	18.45	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			10,256.60000	10.25660	8,954,630	18.45	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			1,385.26000	1.38526	1,831,120	18.45	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			10,365.81000	10.36581	9,057,410	18.45	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			1,398.65000	1.39865	1,847,720	18.45	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			10,311.12000	10.31112	9,005,930	18.45	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			13,627.72000	13.62772	12,270,400	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			13,174.09000	13.17409	11,837,130	18.39	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			3,322.72000	3.32272	4,050,020	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			8,295.22000	8.29522	7,242,950	18.39	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			1,555.25000	1.55525	1,974,990	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			13,685.08000	13.68508	12,325,250	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			1,567.52000	1.56752	1,989,770	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			1,543.05000	1.54305	1,960,280	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			13,742.59000	13.74259	12,380,250	18.39	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			1,668.19000	1.66819	2,110,800	18.39	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												262,164,931.00	3,020	250,654
R2037	On	07/05/2020	Bond Future			11.24488	81.86213	11.49276	80.33213		12.36	200,398,494.24	2,448	44,180
R2037	On	06/08/2020	Bond Future			11.45882	78.57056	11.71614	77.02925		20.85	192,497,872.00	2,450	87,884
R2037	On	05/11/2020	Bond Future			11.65484	79.56618	11.92398	77.99677		20.49	0.00	0	0
R2037	On	04/02/2021	Bond Future			11.86922	76.31864	12.15039	74.72642		21.48	0.00	0	0
Total R2037 Future												392,896,366.24	4,898	132,064
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			12,956.02000	12.95602	11,426,020	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			12,879.23000	12.87923	11,349,230	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			13,032.90000	13.03290	11,502,900	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			9,958.65000	9.95865	8,428,650	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	11.35	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			12,192.48000	12.19248	10,662,480	11.35	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.35	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future	9.87	Call			253.64000	0.25364	388,180	19.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			12,455.43000	12.45543	11,048,660	19.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			258.34000	0.25834	394,940	19.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			12,386.31000	12.38631	10,981,600	19.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			249.00000	0.24900	381,520	19.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			12,524.69000	12.52469	11,115,900	19.60	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			1,028.52000	1.02852	1,342,400	19.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			12,154.70000	12.15470	10,899,170	19.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			1,039.23000	1.03923	1,355,640	19.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			12,094.70000	12.09470	10,841,700	19.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1,017.88000	1.01788	1,329,250	19.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			12,214.86000	12.21486	10,956,820	19.44	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			12,224.65000	12.22465	11,073,820	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			1,942.91000	1.94291	2,384,300	20.48	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			10,570.65000	10.57065	11,778,810	23.14	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			2,523.12000	2.52312	2,139,060	23.14	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			6,047.55000	6.04755	5,289,770	21.20	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			10,339.82000	10.33982	9,280,830	20.48	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			1,674.29000	1.67429	2,068,960	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			13,329.90000	13.32990	12,132,350	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			6,257.06000	6.25706	5,480,890	21.13	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			1,687.07000	1.68707	2,084,020	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			13,273.20000	13.27320	12,077,930	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			1,661.58000	1.66158	2,053,980	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			13,386.76000	13.38676	12,186,940	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			2,514.34000	2.51434	3,047,570	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			5,032.04000	5.03204	5,866,480	21.20	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			1,765.17000	1.76517	2,175,920	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			12,936.15000	12.93615	11,754,680	20.48	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			17,207.71000	17.20771	15,879,950	20.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			1,000.29000	1.00029	1,264,750	20.48	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			4,841.69000	4.84169	5,657,740	21.13	0.00	0	0
Total R2037 Option												0.00	0	16,296
Total For R2037												392,896,366.24	4,898	148,360
R2040	On	07/05/2020	Bond Future			11.40482	83.77166	11.67777	82.00577		12.97	13,152,150.62	157	31,502
R2040	On	06/08/2020	Bond Future			11.61804	80.25221	11.90183	78.47234		21.10	10,914,300.56	136	52,662
R2040	On	05/11/2020	Bond Future			11.81345	81.26915	12.11034	79.45807		20.90	0.00	0	0
R2040	On	04/02/2021	Bond Future			12.02706	77.79292	12.33750	75.95583		21.83	0.00	0	0
Total R2040 Future												24,066,451.18	293	84,164

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 07/05/2020 Bond Future	9.74	Call			0.00000	0.00000	0,000	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			14,056.94000	14.05694	12,291,050	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,000	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			13,974.46000	13.97446	12,208,570	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.00000	0.00000	0,000	11.77	0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			11,948.97000	11.94897	10,183,080	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	11.77	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			16,071.38000	16.07138	14,305,490	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	11.77	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			0.00000	0.00000	0,650	11.84	0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			0.00000	0.00000	0,000	15.15	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			6,082.11000	6.08211	7,848,000	15.15	0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			13,155.86000	13.15586	11,389,970	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	11.77	0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			10,766.77000	10.76677	9,000,880	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			14,139.54000	14.13954	12,373,650	11.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			0.22000	0.00022	0,000	13.94	0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			3,207.82000	3.20782	4,973,490	13.94	0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			116.77000	0.11677	0,160	13.06	0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			887.24000	0.88724	2,536,520	13.06	0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			3,814.89000	3.81489	2,049,650	11.84	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			878.42000	0.87842	1,299,060	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			7,821.58000	7.82158	6,462,350	19.49	0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			1,571.24000	1.57124	2,202,860	19.77	0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			5,693.00000	5.69300	4,544,750	19.77	0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			803.56000	0.80356	1,197,080	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			8,172.68000	8.17268	6,786,330	19.49	0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			16,903.75000	16.90375	15,184,250	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			79.88000	0.07988	140,250	19.49	0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			12,990.61000	12.99061	11,358,580	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			232.44000	0.23244	380,280	19.49	0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			214.82000	0.21482	353,390	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Put			13,288.09000	13.28809	11,646,790	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Call			219.12000	0.21912	359,960	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Put			13,213.45000	13.21345	11,574,420	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Call			210.59000	0.21059	346,910	19.49	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Put			13,362.90000	13.36290	11,719,350	19.49	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Put			13,632.40000	13.63240	12,140,190	19.65	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Call			880.61000	0.88061	1,199,480	19.65	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	11.70	Call			3,481.90000	3.48190	4,326,960	20.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			6,003.55000	6.00355	5,037,530	20.23	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			15,217.02000	15.21702	13,664,490	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			675.30000	0.67530	933,850	19.65	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			2,954.67000	2.95467	3,719,920	19.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			6,754.70000	6.75470	5,708,870	19.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			17,199.01000	17.19901	15,585,460	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			483.54000	0.48354	681,070	19.65	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			18,988.02000	18.98802	17,330,780	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			356.58000	0.35658	510,420	19.65	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			961.99000	0.96199	1,303,580	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			13,104.11000	13.10411	11,634,620	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			972.55000	0.97255	1,317,030	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			13,038.92000	13.03892	11,572,320	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			951.53000	0.95153	1,290,230	19.65	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			13,169.50000	13.16950	11,697,120	19.65	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			3,608.75000	3.60875	4,390,700	20.81	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			8,286.58000	8.28658	7,231,440	20.81	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			4,033.63000	4.03363	4,871,090	20.99	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			7,635.35000	7.63535	6,635,720	20.99	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			20,693.27000	20.69327	19,084,640	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			704.64000	0.70464	933,100	20.73	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			15,368.07000	15.36807	13,923,290	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,394.43000	1.39443	1,786,740	20.73	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			20,079.81000	20.07981	18,486,190	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			762.27000	0.76227	1,005,740	20.73	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			16,491.23000	16.49123	15,004,910	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,207.00000	1.20700	1,557,770	20.73	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			1,588.99000	1.58899	2,022,550	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			14,356.07000	14.35607	12,952,540	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			1,601.75000	1.60175	2,037,960	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			14,294.27000	14.29427	12,893,390	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			1,614.58000	1.61458	2,053,440	20.73	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			14,232.64000	14.23264	12,834,410	20.73	0.00	0	0
Total R2040 Option												0.00	0	53,185
Total For R2040												24,066,451.18	293	137,349
R2044	On	07/05/2020	Bond Future			11.47957	80.32806	11.74746	78.60696		13.46	417,625,583.94	5,199	25,469
R2044	On	06/08/2020	Bond Future			11.68736	76.89325	11.96611	75.15838		22.05	287,503,861.75	3,739	84,657
R2044	On	05/11/2020	Bond Future			11.87772	77.86769	12.16949	76.10254		21.78	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2021			12.08569	74.47345	12.39098	72.68307		22.77	0.00	0	0
Total R2044 Future											705,129,445.69	8,938	110,126
R2044	On	07/05/2020		9.91			13,293.87000	13.29387	11,572,770	12.24	0.00	0	0
R2044	On	07/05/2020		9.91	Call		0.00000	0.00000	0,000	12.24	0.00	0	556
R2044	On	07/05/2020		11.02	Call		0.00000	0.00000	0,000	12.24	0.00	0	0
R2044	On	07/05/2020		11.02	Put		4,834.48000	4.83448	3,113,380	12.24	0.00	0	556
R2044	On	07/05/2020		9.98	Put		12,717.33000	12.71733	10,996,230	12.24	0.00	0	0
R2044	On	07/05/2020		9.98	Call		0.00000	0.00000	0,000	12.24	0.00	0	100
R2044	On	07/05/2020		11.09	Call		0.00000	0.00000	0,040	12.31	0.00	0	0
R2044	On	07/05/2020		11.09	Put		4,346.61000	4.34661	2,625,550	12.31	0.00	0	100
R2044	On	07/05/2020		9.26	Put		18,956.39000	18.95639	17,235,290	12.24	0.00	0	0
R2044	On	07/05/2020		9.26	Call		0.00000	0.00000	0,000	12.24	0.00	0	556
R2044	On	07/05/2020		9.97	Put		12,799.32000	12.79932	11,078,220	12.24	0.00	0	0
R2044	On	07/05/2020		9.97	Call		0.00000	0.00000	0,000	12.24	0.00	0	129
R2044	On	07/05/2020		10.81	Call		0.00000	0.00000	0,000	12.24	0.00	0	0
R2044	On	07/05/2020		10.81	Put		6,328.76000	6.32876	4,607,660	12.24	0.00	0	129
R2044	On	07/05/2020		9.33	Put		18,318.65000	18.31865	16,597,550	12.24	0.00	0	0
R2044	On	07/05/2020		9.33	Call		0.00000	0.00000	0,000	12.24	0.00	0	100
R2044	On	07/05/2020		9.81	Call		0.00000	0.00000	0,000	12.24	0.00	0	0
R2044	On	07/05/2020		9.81	Put		14,128.33000	14.12833	12,407,230	12.24	0.00	0	0
R2044	On	07/05/2020		9.79	Call		0.00000	0.00000	0,000	12.24	0.00	0	0
R2044	On	07/05/2020		9.79	Put		14,296.76000	14.29676	12,575,660	12.24	0.00	0	0
R2044	On	07/05/2020		9.45	Put		17,241.53000	17.24153	15,520,430	12.24	0.00	0	0
R2044	On	07/05/2020		9.45	Call		0.00000	0.00000	0,000	12.24	0.00	0	129
R2044	On	07/05/2020		9.80	Call		0.00000	0.00000	0,000	12.24	0.00	0	0
R2044	On	07/05/2020		9.80	Put		14,212.48000	14.21248	12,491,380	12.24	0.00	0	0
R2044	On	06/08/2020		9.36	Put		19,406.90000	19.40690	17,705,020	20.44	0.00	0	0
R2044	On	06/08/2020		9.36	Call		41.46000	0.04146	74,450	20.44	0.00	0	602
R2044	On	06/08/2020		9.98	Put		14,223.79000	14.22379	12,601,290	20.44	0.00	0	0
R2044	On	06/08/2020		9.98	Call		174.22000	0.17422	286,590	20.44	0.00	0	602
R2044	On	06/08/2020		11.09	Call		1,157.32000	1.15732	1,654,070	20.53	0.00	0	0
R2044	On	06/08/2020		9.86	Put		15,174.40000	15.17440	13,530,370	20.44	0.00	0	0
R2044	On	06/08/2020		10.93	Put		7,732.21000	7.73221	6,417,280	20.44	0.00	0	140
R2044	On	06/08/2020		9.87	Call		138.07000	0.13807	230,570	20.44	0.00	0	0
R2044	On	06/08/2020		9.87	Put		15,094.18000	15.09418	13,451,810	20.44	0.00	0	0
R2044	On	06/08/2020		9.88	Call		141.07000	0.14107	235,260	20.44	0.00	0	0
R2044	On	06/08/2020		9.88	Put		15,014.14000	15.01414	13,373,460	20.44	0.00	0	0
R2044	On	06/08/2020		9.86	Call		135.12000	0.13512	225,960	20.44	0.00	0	0
R2044	On	06/08/2020		11.09	Put		6,852.91000	6.85291	5,614,790	20.53	0.00	0	602

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	9.01	Put			22,616.20000	22.61620	20,895,580	20.44	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			15.98000	0.01598	30,230	20.44	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			16,816.10000	16.81610	15,143,340	20.44	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			86.31000	0.08631	148,420	20.44	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			915.87000	0.91587	1,335,810	20.44	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			1,919.10000	1.91910	2,477,350	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			9,041.18000	9.04118	7,834,280	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			15,429.48000	15.42948	13,911,500	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			660.96000	0.66096	908,130	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			20,997.96000	20.99796	19,347,110	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			13,333.61000	13.33361	11,893,770	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			7,501.68000	7.50168	6,415,060	20.68	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			946.31000	0.94631	1,274,440	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			13,266.83000	13.26683	11,829,810	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			956.82000	0.95682	1,287,770	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			13,200.26000	13.20026	11,766,060	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			935.89000	0.93589	1,261,200	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			645.10000	0.64510	887,510	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			21,431.02000	21.43102	19,773,230	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			239.97000	0.23997	347,330	20.52	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			16,018.32000	16.01832	14,481,650	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			599.25000	0.59925	827,730	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			2,551.35000	2.55135	3,229,880	20.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			440.40000	0.44040	618,300	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			15,944.03000	15.94403	14,409,650	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			606.71000	0.60671	837,480	20.52	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			25,249.80000	25.24980	23,545,400	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			123.13000	0.12313	183,880	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			15,575.52000	15.57552	14,052,780	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			258.51000	0.25851	372,810	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			2,113.54000	2.11354	2,711,720	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			8,477.67000	8.47767	7,310,700	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			2,667.40000	2.66740	3,365,500	20.74	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			7,287.39000	7.28739	6,220,340	20.74	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			17,859.25000	17.85925	16,272,000	20.52	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			1,474.74000	1.47474	1,874,230	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			14,989.76000	14.98976	13,598,870	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,486.97000	1.48697	1,888,990	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			14,925.19000	14.92519	13,536,830	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,462.59000	1.46259	1,859,550	21.64	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2021	Bond Future	10.35	Put		15,054.52000	15.05452	13,661,100	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call		2,142.42000	2.14242	2,671,480	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put		12,096.32000	12.09632	10,835,000	21.64	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call		1,391.14000	1.39114	1,773,080	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put		15,446.97000	15.44697	14,038,530	21.64	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put		19,971.36000	19.97136	18,423,680	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call		783.71000	0.78371	1,026,410	21.64	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put		17,153.92000	17.15392	15,686,070	21.64	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call		1,119.76000	1.11976	1,442,290	21.64	0.00	0	0
Total R2044 Option											0.00	0	18,150
Total For R2044											705,129,445.69	8,938	128,276
R2048	On	07/05/2020	Bond Future			11.48909	78.94795	11.76186	77.18086	13.85	848,611,514.55	10,749	46,213
R2048	On	06/08/2020	Bond Future			11.68770	79.87852	11.97154	78.09709	21.24	294,192,589.16	3,683	79,255
R2048	On	05/11/2020	Bond Future			11.87924	76.47193	12.17677	74.65961	22.25	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.08847	77.44060	12.40024	75.60249	21.89	0.00	0	0
Total R2048 Future											1,142,804,103.71	14,432	125,468
R2048	On	07/05/2020	Bond Future	9.78	Call		0.00000	0.00000	0,000	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put		14,753.19000	14.75319	12,986,100	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call		0.00000	0.00000	0,000	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put		14,666.22000	14.66622	12,899,130	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put		14,840.29000	14.84029	13,073,200	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call		0.00000	0.00000	0,000	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put		11,222.04000	11.22204	9,454,950	12.56	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call		0.00000	0.00000	0,000	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put		7,322.54000	7.32254	5,555,450	12.56	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put		15,542.41000	15.54241	13,775,320	12.56	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call		0.00000	0.00000	0,000	12.56	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put		2,611.34000	2.61134	1,950,790	21.64	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call		4,286.55000	4.28655	5,407,430	21.64	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put		3,893.37000	3.89337	3,007,400	20.94	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call		2,825.94000	2.82594	3,721,400	20.94	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put		6,868.16000	6.86816	5,594,390	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call		1,142.44000	1.14244	1,650,100	19.72	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put		1,704.75000	1.70475	1,240,650	22.88	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call		6,219.88000	6.21988	7,537,210	22.88	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put		11,651.45000	11.65145	10,067,970	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call		333.22000	0.33322	531,170	19.62	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put		3,727.84000	3.72784	2,868,490	21.02	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
R2048	On	06/08/2020	Bond Future	11.85	Call		2,974.40000	2.97440	3,896,480	21.02	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put		6,605.70000	6.60570	5,358,420	19.77	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call		1,229.72000	1.22972	1,763,870	19.77	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put		8,299.61000	8.29961	6,904,030	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call		783.33000	0.78333	1,169,180	19.62	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put		20,887.01000	20.88701	19,127,910	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call		25.43000	0.02543	47,760	19.62	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put		23,299.65000	23.29965	21,529,800	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call		12.11000	0.01211	23,690	19.62	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call		244.06000	0.24406	397,820	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put		12,845.09000	12.84509	11,217,420	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call		249.00000	0.24900	405,300	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put		12,768.87000	12.76887	11,143,740	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call		239.20000	0.23920	390,450	19.62	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put		12,921.51000	12.92151	11,291,330	19.62	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call		636.97000	0.63697	884,450	20.93	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put		15,705.02000	15.70502	14,140,180	20.93	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call		621.25000	0.62125	863,830	20.93	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put		15,855.87000	15.85587	14,286,130	20.93	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call		629.08000	0.62908	874,100	20.93	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put		15,780.34000	15.78034	14,213,040	20.93	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call		1,573.34000	1.57334	2,004,490	20.80	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put		14,409.73000	14.40973	13,002,770	20.80	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call		1,547.33000	1.54733	1,973,030	20.80	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put		14,538.63000	14.53863	13,126,220	20.80	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call		1,560.30000	1.56030	1,988,720	20.80	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put		14,474.08000	14.47408	13,064,390	20.80	0.00	0	0
Total R2048 Option											0.00	0	28,388
Total For R2048											1,142,804,103.71	14,432	153,856
R208	On	07/05/2020	Bond Future			3.88211	103.24101	4.00706	103.13112	0.23	0.00	0	20,853
R208	On	06/08/2020	Bond Future			3.54354	104.45794	3.70534	104.35544	0.47	0.00	0	28,892
R208	On	05/11/2020	Bond Future			2.50221	102.38534	2.79599	102.27038	0.24	0.00	0	0
Total R208 Future											0.00	0	49,745
R208	On	07/05/2020	Bond Future	4.81	Call		701.77000	0.70177	811,660	0.35	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put		0.00000	0.00000	0,000	0.35	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call		710.46000	0.71046	820,350	0.35	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put		0.00000	0.00000	0,000	0.35	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call		693.07000	0.69307	802,960	0.35	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put		0.00000	0.00000	0,000	0.35	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
R208	On	06/08/2020	Bond Future	5.56	Call		1,162.06000	1.16206	1,264,510	0.70	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put		0.08000	0.00008	0,030	0.70	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call		1,168.26000	1.16826	1,270,700	0.70	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.08000	0.00008	0,020	0.70	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,155.87000	1.15587	1,258,310	0.70	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.09000	0.00009	0,030	0.70	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		769.65000	0.76965	884,580	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.04000	0.00004	0,010	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		773.50000	0.77350	888,430	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.04000	0.00004	0,010	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		765.80000	0.76580	880,730	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.04000	0.00004	0,010	0.33	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											0.00	0	49,745
R209	On	07/05/2020	Bond Future			11.03381	65.21872	11.29139	63.85267	12.80	38,609,482.24	592	53,831
R209	On	06/08/2020	Bond Future			11.22501	65.98746	11.49142	64.61068	22.54	23,293,573.38	353	64,100
R209	On	05/11/2020	Bond Future			11.40727	63.67975	11.68513	62.27863	23.09	0.00	0	0
R209	On	04/02/2021	Bond Future			11.60187	64.48638	11.89101	63.06517	22.84	0.00	0	0
Total R209 Future											61,903,055.62	945	117,931
R209	On	07/05/2020	Bond Future	9.46	Call		0.00000	0.00000	0,000	12.23	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put		10,734.77000	10.73477	9,368,720	12.23	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call		0.00000	0.00000	0,000	12.23	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put		10,669.19000	10.66919	9,303,140	12.23	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call		0.00000	0.00000	0,000	12.23	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put		10,800.43000	10.80043	9,434,380	12.23	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,010	22.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		44,813.98000	44.81398	43,437,210	22.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,010	22.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put		44,705.65000	44.70565	43,328,880	22.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,010	22.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put		44,922.46000	44.92246	43,545,690	22.05	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call		1,137.76000	1.13776	1,461,710	22.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put		10,343.88000	10.34388	9,266,710	22.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call		1,148.28000	1.14828	1,474,510	22.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put		10,293.68000	10.29368	9,218,790	22.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call		1,127.31000	1.12731	1,449,000	22.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put		10,394.22000	10.39422	9,314,790	22.40	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call		1,717.61000	1.71761	2,106,040	21.96	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put		11,302.77000	11.30277	10,269,990	21.96	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2021	Bond Future	10.12	Call			1,729.69000	1.72969	2,120,150	21.96	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			11,255.10000	11.25510	10,224,350	21.96	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			1,705.60000	1.70560	2,091,980	21.96	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			11,350.58000	11.35058	10,315,750	21.96	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												61,903,055.62	945	117,931
R210	On	07/05/2020	Bond Future			181.80359	181.80359	181.49612	181.49612			132,716,620.70	730	555
R210	On	06/08/2020	Bond Future			183.99240	183.99240	183.69636	183.69636			134,314,452.00	730	1,929
R210	On	05/11/2020	Bond Future			183.65539	183.65539	183.33597	183.33597			0.00	0	0
R210	On	04/02/2021	Bond Future			186.02444	186.02444	185.69393	185.69393			0.00	0	0
Total R210 Future												267,031,072.70	1,460	2,484
Total For R210												267,031,072.70	1,460	2,484
R212	On	07/05/2020	Bond Future			165.89040	165.89040	165.84947	165.84947			165,890,400.00	1,000	3,467
R212	On	06/08/2020	Bond Future			165.60117	165.60117	165.57365	165.57365			165,601,170.00	1,000	6,744
R212	On	05/11/2020	Bond Future			167.73626	167.73626	167.69048	167.69048			0.00	0	0
R212	On	04/02/2021	Bond Future			167.57884	167.57884	167.52610	167.52610			0.00	0	0
Total R212 Future												331,491,570.00	2,000	10,211
Total For R212												331,491,570.00	2,000	10,211
R213	On	07/05/2020	Bond Future			10.11904	81.16977	10.48693	79.15336		10.07	96,105,007.68	1,184	8,279
R213	On	06/08/2020	Bond Future			10.31292	82.12653	10.69467	80.09299		17.54	97,319,938.05	1,185	14,384
R213	On	05/11/2020	Bond Future			10.49986	79.63168	10.89879	77.56389		17.91	0.00	0	0
R213	On	04/02/2021	Bond Future			10.70609	80.64025	11.12272	78.54338		17.74	0.00	0	0
Total R213 Future												193,424,945.73	2,369	22,663
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,000	9.57	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			8,469.92000	8.46992	6,453,510	9.57	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	9.57	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			8,593.64000	8.59364	6,577,230	9.57	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	9.57	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			8,531.75000	8.53175	6,515,340	9.57	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			8,265.50000	8.26550	6,611,180	17.10	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			522.64000	0.52264	893,420	17.10	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			8,368.64000	8.36864	6,705,880	17.10	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			530.50000	0.53050	905,490	17.10	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			8,316.99000	8.31699	6,658,440	17.10	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			538.46000	0.53846	917,680	17.10	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			8,481.35000	8.48135	7,015,330	17.34	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			1,424.37000	1.42437	2,030,020	17.34	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			8,436.83000	8.43683	6,974,690	17.34	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.61	Call		1,437.15000	1.43715	2,046,710	17.34	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put		8,392.43000	8.39243	6,934,200	17.34	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call		1,411.66000	1.41166	2,013,430	17.34	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call		1,610.22000	1.61022	2,187,060	17.05	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put		10,857.87000	10.85787	9,337,840	17.05	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call		1,622.03000	1.62203	2,201,970	17.05	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put		10,812.15000	10.81215	9,295,220	17.05	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call		1,633.91000	1.63391	2,216,950	17.05	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put		10,766.56000	10.76656	9,252,730	17.05	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											193,424,945.73	2,369	22,663
R214	On	07/05/2020	Bond Future			11.29863	63.12526	11.56623	61.70068	13.53	24,303,225.10	385	7,193
R214	On	06/08/2020	Bond Future			11.48639	63.86933	11.76370	62.43318	23.68	24,653,561.38	386	21,559
R214	On	05/11/2020	Bond Future			11.66690	61.39599	11.95639	59.93502	24.32	0.00	0	0
R214	On	04/02/2021	Bond Future			11.86334	62.17361	12.16530	60.69189	24.02	0.00	0	0
Total R214 Future											48,956,786.48	771	28,752
R214	On	07/05/2020	Bond Future	9.76	Call		0.00000	0.00000	0,000	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put		10,781.19000	10.78119	9,356,610	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call		0.00000	0.00000	0,000	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put		10,713.26000	10.71326	9,288,680	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call		0.00000	0.00000	0,000	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put		10,849.22000	10.84922	9,424,640	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put		13,946.18000	13.94618	12,521,600	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call		0.00000	0.00000	0,000	12.90	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put		9,772.84000	9.77284	8,348,260	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call		0.00000	0.00000	0,000	12.90	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call		0.00000	0.00000	0,000	12.90	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put		5,054.27000	5.05427	3,629,690	12.90	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call		358.01000	0.35801	530,020	23.14	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		10,676.03000	10.67603	9,411,890	23.14	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		363.74000	0.36374	537,970	23.14	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		10,616.14000	10.61614	9,354,220	23.14	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		352.35000	0.35235	522,160	23.14	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		10,736.09000	10.73609	9,469,750	23.14	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		1,125.90000	1.12590	1,459,800	23.58	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		10,668.06000	10.66806	9,540,990	23.58	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		1,136.49000	1.13649	1,472,790	23.58	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		10,615.66000	10.61566	9,490,990	23.58	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		1,115.37000	1.11537	1,446,880	23.58	0.00	0	0

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	05/11/2020	Bond Future	10.24	Put			10,720.62000	10.72062	9,591,160	23.58	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			1,669.36000	1.66936	2,064,690	23.09	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			11,784.23000	11.78423	10,697,840	23.09	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			1,681.40000	1.68140	2,078,860	23.09	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			11,734.00000	11.73400	10,649,740	23.09	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			1,657.39000	1.65739	2,050,580	23.09	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			11,834.61000	11.83461	10,746,080	23.09	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												48,956,786.48	771	32,502
Total for Bond												7,105,122,971.22	89,318	1,872,116
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			671.51600	671.51600	658.07800	658.07800			47,006,120.00		7	398
GOVI On 06/08/2020 GOVI			679.32600	679.32600	665.78800	665.78800			88,312,380.00		13	1,035
GOVI On 05/11/2020 GOVI			687.99700	687.99700	674.21600	674.21600			0.00		0	0
GOVI On 04/02/2021 GOVI			696.70600	696.70600	682.72600	682.72600			0.00		0	0
Total GOVI Future									135,318,500.00		20	1,433
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			619,120.00000	61.91200	484,740,000		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			619,220.00000	61.92200	484,840,000		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			619,020.00000	61.90200	484,640,000		0.00		0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00		0	0
GOVI On 06/08/2020 GOVI	728.13	Put			623,420.00000	62.34200	488,040,000		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	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put			623,520.00000	62.35200	488,140,000		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			623,320.00000	62.33200	487,940,000		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			636,240.00000	63.62400	498,430,000		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			636,340.00000	63.63400	498,530,000		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			636,140.00000	63.61400	498,330,000		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			682,240.00000	68.22400	542,440,000		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			682,340.00000	68.23400	542,540,000		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			682,140.00000	68.21400	542,340,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												135,318,500.00	20	1,433
Total for GOVI												135,318,500.00	20	1,433
AL37	On	07/05/2020	Index Future			708.01600	708.01600	695.34700	695.34700			0.00	0	0
AL37	On	06/08/2020	Index Future			716.25000	716.25000	703.49400	703.49400			0.00	0	0
AL37	On	05/11/2020	Index Future			725.39100	725.39100	712.39900	712.39900			0.00	0	0
AL37	On	04/02/2021	Index Future			734.57400	734.57400	721.39000	721.39000			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			768.08200	768.08200	749.11800	749.11800			0.00	0	0
AL7T	On	06/08/2020	Index Future			777.01500	777.01500	757.89500	757.89500			0.00	0	0
AL7T	On	05/11/2020	Index Future			786.93200	786.93200	767.48900	767.48900			0.00	0	0
AL7T	On	04/02/2021	Index Future			796.89400	796.89400	777.17600	777.17600			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			679.19500	679.19500	665.89600	665.89600			0.00	0	1
ALBI	On	06/08/2020	Index Future			687.09400	687.09400	673.69800	673.69800			0.00	0	209
ALBI	On	05/11/2020	Index Future			695.86400	695.86400	682.22600	682.22600			0.00	0	0
ALBI	On	04/02/2021	Index Future			704.67300	704.67300	690.83600	690.83600			0.00	0	0
Total ALBI Future												0.00	0	210
Total For ALBI												0.00	0	210
IGOV	On	07/05/2020	Index Future			254.94500	254.94500	252.07900	252.07900			0.00	0	153

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 06/08/2020 Index Future			257.97400	257.97400	255.09500	255.09500				0.00	0	567
IGOV On 05/11/2020 Index Future			261.32900	261.32900	258.38600	258.38600				0.00	0	47
IGOV On 04/02/2021 Index Future			264.69900	264.69900	261.70900	261.70900				0.00	0	0
Total IGOV Future										0.00	0	767
Total For IGOV										0.00	0	767
Total for Index										0.00	0	977
5Y STN On 21/12/2021 Interest Rate Swap			91.32000	91.32000	91.36000	91.36000				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 :										7,240,441,471.22	89,338	1,874,577
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			6.32000	103.42946	6.32000	103.41188				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	105.11500	10.00000	105.08700				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	101.90495	11.37000	101.87436				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	102.07924	11.81000	102.04742				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	51.69059	100.00000	51.57681				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	45.08219	100.00000	44.98187				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

Contract 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 AB035U										0.00	0	0
ABC12:On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				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			4.60000	4.60000	4.60000	4.60000				0.00	0	700,000,000
Total ABCPI3 SPOT										0.00	0	700,000,000
Total For ABCPI3										0.00	0	700,000,000
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	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16:On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
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	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond					0.00000	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	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0

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 15/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
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	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	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	2,200,000,000	2,000,000,000
Total ABFN39 SPOT										0.00	2,200,000,000	2,000,000,000
Total For ABFN39										0.00	2,200,000,000	2,000,000,000
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

Contract 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 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
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	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
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	115.56321	100.00000	115.23413				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			5.47000	5.47000	5.47000	5.47000				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	41.10682	100.00000	41.00311				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			8.90000	8.90000	8.90000	8.90000				0.00	0	600,000,000

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 ABKI04 SPOT										0.00	0	600,000,000
Total For ABKI04										0.00	0	600,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.01092	100.00000	12.97826				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.91000	208.47658	3.91000	208.38985				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			5.10000	5.10000	5.10000	5.10000				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			5.35000	5.35000	5.35000	5.35000				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			4.99000	4.99000	4.99000	4.99000				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			7.16000	7.16000	7.16000	7.16000				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			9.84000	9.84000	9.84000	9.84000				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			5.82000	5.82000	5.82000	5.82000				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			10.38500	10.38500	10.38500	10.38500				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			5.57000	104.15695	5.57000	104.14132				0.00	0	1,240,000,000
Total ABS11 SPOT										0.00	0	1,240,000,000
Total For ABS11										0.00	0	1,240,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS12 On 14/05/2020 Spot Bond			5.75000	99.90557	5.75000	99.88985				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	99.84899	9.20000	99.82387				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			6.52500	105.70593	6.52500	105.68728				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			5.87500	101.61512	5.87500	101.59896				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			5.98000	108.61681	5.98000	108.59923				0.00	0	1,000,000,000
Total ABS15 SPOT										0.00	0	1,000,000,000
Total For ABS15										0.00	0	1,000,000,000
ABS16 On 11/11/2025 Spot Bond			8.83500	106.60587	8.83500	106.58055				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.18500	107.65718	9.18500	107.63062				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			6.40000	111.45318	6.40000	111.43410				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			4.87000	103.76771	4.87000	103.75392				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.53500	97.92616	9.53500	97.90138				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/ROn 11/09/2026 Spot Bond			100.00000	10.53226	100.00000	10.50908				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			3.63000	3.63000	3.63000	3.63000				0.00	0	0
Total ABS12 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 ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.75000	164.43623	2.75000	164.37286				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										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
ABT02U 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
ABT03U 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
ABT04U 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			11.28500	11.28500	11.28500	11.28500			2,257,000,000,000.00	200,000,000	100,000,000	
Total ABX01 SPOT									2,257,000,000,000.00	200,000,000	100,000,000	
Total For ABX01									2,257,000,000,000.00	200,000,000	100,000,000	
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ACIF1U SPOT									0.00	0	0	
Total For ACIF1U									0.00	0	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700			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	
ACL098 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	
ACL128 On 20/09/2021 Spot Bond					0.00000	0.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 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	105.32400	10.00000	105.29700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 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
ACL185 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
ACL187 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
ACL193 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

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

Contract 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 AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total AGL02 SPOT										0.00	0	200,000,000
Total For AGL02										0.00	0	200,000,000
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	6,000,000	218,000,000
Total AGT01 SPOT										0.00	6,000,000	218,000,000
Total For AGT01										0.00	6,000,000	218,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	8,000,000	23,000,000
Total AGT02 SPOT										0.00	8,000,000	23,000,000
Total For AGT02										0.00	8,000,000	23,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			7.20000	109.73796	7.20000	109.71664				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			7.28000	111.84377	7.28000	111.82192			52,998,400,000,000.00	7,280,000,000	3,640,000,000	
Total AIR02 SPOT									52,998,400,000,000.00	7,280,000,000	3,640,000,000	
Total For AIR02									52,998,400,000,000.00	7,280,000,000	3,640,000,000	
AIR04 On 29/05/2024 Spot Bond			6.85000	112.46178	6.85000	112.44097			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			12.29000	91.38912	12.29000	91.35918			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			5.78000	165.75416	5.78000	165.67694			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	

Contract 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 AIRS1U										0.00	0	0
AIRT1U 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	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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				0.00	0	0
Total AS430U SPOT										0.00	0	0
Total For AS430U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.24000	220.69831	5.24000	220.59863				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			5.25500	197.71049	5.25500	197.62111				0.00	0	0
Total ASN037 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 ASN037										0.00	0	0
ASN06: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
ASN07: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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 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
ASN115 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
ASN121 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
ASN134 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
ASN135 On 31/01/2022 Spot Bond			3.48000	162.45045	3.48000	162.38463				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 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
ASN143 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
ASN144 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
ASN145 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
ASN146 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN145 On 31/01/2022 Spot Bond			3.52500	162.32907	3.52500	162.26311				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN150 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
ASN151 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
ASN153 On 31/03/2028 Spot Bond			5.99000	160.24467	5.99000	160.16913				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN155 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
ASN156 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
ASN158 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
ASN160 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
ASN161 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
ASN162 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
ASN163 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
ASN164 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN165 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 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
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			5.30500	96.88625	5.30500	96.84226				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN31(On 20/12/2023 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 31/03/2029 Spot Bond			5.22500	5.22500	5.22500	5.22500				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			5.46000	5.46000	5.46000	5.46000				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			5.41500	95.47837	5.41500	95.43474				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

Contract 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 ASN344										0.00	0	0
ASN344 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
ASN346 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
ASN351 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
ASN354 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
ASN358 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
ASN365 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
ASN369 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
ASN373 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
ASN374 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
ASN381 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
ASN383 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
ASN384 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN386 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
ASN388 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
ASN395 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
ASN400 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
ASN410 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
ASN415 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
ASN420 On 29/10/2020 Spot Bond					0.00000	0.00000				0.00	1,600,000,000	800,000,000
Total ASN420 SPOT										0.00	1,600,000,000	800,000,000
Total For ASN420										0.00	1,600,000,000	800,000,000
ASN421 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
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	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			6.45000	105.77149	6.45000	105.75314				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			6.28000	106.38620	6.28000	106.36832				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	101.10874	9.30000	101.08377				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			9.44500	9.44500	9.44500	9.44500				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
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			9.05000	9.05000	9.05000	9.05000				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			11.89500	11.89500	11.89500	11.89500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 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
BAYA73 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
BAYA74 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
BAYA75 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
BAYA76 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
BAYA77 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
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
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
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0

Contract 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 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			8.84000	8.84000	8.84000	8.84000				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.63413	100.00000	8.61502				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
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			7.55000	103.14361	7.55000	103.12280				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			7.85000	110.34657	7.85000	110.32349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			7.55000	102.64266	7.55000	102.62204				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			7.75000	104.48612	7.75000	104.46454				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	200,000,000
Total BGL12 SPOT										0.00	0	200,000,000
Total For BGL12										0.00	0	200,000,000
BGL13 On 20/08/2021 Spot Bond			7.23000	107.93409	7.23000	107.91304				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	0.00000				0.00	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	45,495,600	28,747,800
Total BGT01 SPOT										0.00	45,495,600	28,747,800
Total For BGT01										0.00	45,495,600	28,747,800
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			6.59000	109.13704	6.59000	109.11760				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP01 SPOT										0.00	0	0

Contract 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 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	63,000,000
Total BPPF04 SPOT										0.00	0	63,000,000
Total For BPPF04										0.00	0	63,000,000
BPPF0:On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1:On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
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
BPPF1: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
BPPF1: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
BPPF1: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
BPPF2:On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2 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
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2 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
BS2B1 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
BS2C1 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
BWZJ2 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
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
BX161 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
BX162 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
BX163 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.16500	99.96623	6.16500	99.98311			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			6.25000	104.67633	6.25000	104.65883			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
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			8.23500	116.41721	8.23500	116.39155			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.81500	110.62787	9.81500	110.59891		5,889,000,000,000.00	600,000,000	300,000,000	
Total CCT02 SPOT								5,889,000,000,000.00	600,000,000	300,000,000	
Total For CCT02								5,889,000,000,000.00	600,000,000	300,000,000	
CCT03 On 15/03/2025 Spot Bond			9.60500	107.53183	9.60500	107.50441			0.00	0	0
Total CCT03 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 CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.61500	100.89825	10.61500	100.86958				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	105.32430	10.00000	105.29680				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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	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	156.02536	3.14000	155.96367				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

Contract 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 CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				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	105.32400	10.00000	105.29700				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	105.32400	10.00000	105.29700				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			8.96000	104.05897	8.96000	104.03419				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			7.62000	111.04155	7.62000	111.01899				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			9.76000	111.86689	9.76000	111.83793				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.44500	104.15181	6.44500	104.13386				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	100.05146	10.98000	100.02240				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	101.43602	11.00000	101.40652				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			9.55000	110.28206	9.55000	110.25410				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
CLN388 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN394 On 20/06/2020 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN415 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
CLN416 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN416 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 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
CLN418 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
CLN419 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
CLN420 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
CLN421 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
CLN422 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
CLN423 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
CLN424 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
CLN425 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
CLN426 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
CLN429 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
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 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
CLN433 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
CLN434 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
CLN435 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
CLN437 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
CLN438 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
CLN440 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
CLN441 On 24/05/2021 Spot Bond			6.34500	110.14141	6.34500	110.12251				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.45000	162.53143	3.45000	162.46572				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.35000	117.07288	7.35000	117.01334				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.59000	115.86672	7.59000	115.80705				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 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 17/11/2021 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
CLN460 On 29/11/2021 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 15/02/2022 Spot Bond					0.00000	0.00000				0.00	500,000,000	15,700,000,000
Total CLN461 SPOT										0.00	500,000,000	15,700,000,000
Total For CLN461										0.00	500,000,000	15,700,000,000
CLN462 On 16/02/2022 Spot Bond			7.61500	108.06694	7.61500	108.04475				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			7.05000	106.61722	7.05000	106.59715				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN475 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 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	39.05003	100.00000	38.96313				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			6.54500	108.73321	6.54500	108.71407				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			10.05000	107.85670	10.05000	107.82781				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			6.85000	107.18795	6.85000	107.16812				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
CLN491 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 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
CLN495 On 04/09/2024 Spot Bond			7.25000	112.06616	7.25000	112.04447				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	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
CLN516(On 15/09/2022 Spot Bond			9.96000	101.43651	9.96000	101.40973				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517(On 30/10/2022 Spot Bond			10.01000	100.21373	10.01000	100.18698				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518(On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519(On 30/06/2022 Spot Bond			9.60000	103.38661	9.60000	103.36013				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520(On 12/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521(On 17/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522(On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523(On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524(On 09/09/2022 Spot Bond			9.20000	101.47733	9.20000	101.45253				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525(On 24/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN525 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 CLN525										0.00	0	0
CLN525 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
CLN526 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
CLN527 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
CLN528 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
CLN529 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
CLN530 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
CLN531 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
CLN533 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
CLN534 On 18/07/2025 Spot Bond			10.06500	10.06500	10.06500	10.06500				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 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
CLN536 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN540 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
CLN541 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
CLN542 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
CLN543 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
CLN544 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
CLN546 On 21/08/2026 Spot Bond			9.53500	104.34609	9.53500	104.31940				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.58500	102.93373	9.58500	102.90754				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			9.67500	101.92573	9.67500	101.89927				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			5.38000	5.38000	5.38000	5.38000				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN550 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
CLN551 On 07/12/2025 Spot Bond			5.38000	5.38000	5.38000	5.38000				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN555 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
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	99.87406	10.16000	99.85608				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.53500	100.91982	9.53500	100.90247				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

Contract 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 CLN564										0.00	0	0
CLN564 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
CLN565 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
CLN566 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
CLN567 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
CLN568 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
CLN569 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
CLN570 On 12/11/2025 Spot Bond			9.76500	99.21020	9.76500	99.19274				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN590 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
CLN591 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
CLN592 On 05/12/2026 Spot Bond			5.57000	120.72389	5.57000	120.66821				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN594 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN596 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN599 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 CLN599										0.00	0	0
CLN600 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
CLN601 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
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	100.19931	9.32000	100.17437				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 23/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611On 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
CLN612On 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
CLN613On 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
CLN614On 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
CLN615On 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
CLN616On 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
CLN617On 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
CLN618On 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
CLN619On 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
CLN620On 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
CLN621On 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN625 On 25/01/2023 Spot Bond			6.89000	107.69612	6.89000	107.67609				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			12.93500	78.75239	12.93500	78.72528				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			10.23500	99.08969	10.23500	99.06253				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

Contract 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 CLN633										0.00	0	0
CLN633 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
CLN634 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
CLN635 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
CLN636 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
CLN637 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
CLN638 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
CLN639 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
CLN640 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
CLN643 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
CLN644 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
CLN645 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
CLN646 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN647 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
CLN648 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
CLN649 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
CLN650 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
CLN651 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
CLN652 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
CLN653 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
CLN654 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
CLN655 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
CLN656 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
CLN657 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN655 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
CLN660 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
CLN661 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
CLN662 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
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					0.00000	0.00000				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN667 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN668 On 02/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.84000	96.38674	8.84000	96.36396				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

Contract 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 CLNF15										0.00	0	0
CLNF15 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			8.65000	114.57793	8.65000	114.55142				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			6.53500	104.88536	6.53500	104.86703				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.88500	111.37863	9.88500	111.34928				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			7.03000	115.21162	7.03000	115.18987				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			7.68500	104.50516	7.68500	104.48363				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			11.09500	96.32322	11.09500	96.29481				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			11.18500	94.97042	11.18500	94.94218				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			9.95000	9.95000	9.95000	9.95000				0.00	0	500,000,000
Total CPV01 SPOT										0.00	0	500,000,000
Total For CPV01										0.00	0	500,000,000
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
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA051On 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
CSD041On 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
CSD051On 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
DENG8On 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
DENG8On 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
DENG8On 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
DENG9On 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
DENG9On 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
DENG9On 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
DENG9On 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
DENG9On 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02 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			9.98500	9.98500	9.98500	9.98500				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY03 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
DSY05 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

Contract 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 DSY05U										0.00	0	0
DSY06(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			6.78000	105.86189	6.78000	105.84260				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			6.80000	109.97893	6.80000	109.95873			174,993,920,000.00		25,734,400	11,821,068,300
Total DV23 SPOT								174,993,920,000.00			25,734,400	11,821,068,300
Total For DV23								174,993,920,000.00			25,734,400	11,821,068,300
DV23/R(On 27/02/2023 Spot Bond			100.00000	20.96901	100.00000	20.92235				0.00	0	0
DV23/R(On 27/02/2023 Spot Bond			100.00000	20.96901	100.00000	20.92235				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			6.72000	111.88124	6.72000	111.86092				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	102.10147	9.69000	102.07493				0.00	0	0
DV24/R(On 18/02/2024 Spot Bond			9.69000	102.10147	9.69000	102.07493				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			12.58500	89.19815	12.58500	89.16825				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	102.18917	10.10000	102.16151				0.00	0	0
DV29/R(On 18/02/2029 Spot Bond			10.10000	102.18917	10.10000	102.16151				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

Contract 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 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	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22B 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
DVF22C 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
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
DVF30U 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
DVFB21 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
DVFB25 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB26 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	25,000,000,000

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 DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB26 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
DVFB27 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
DVFB28 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	86.58611	100.00000	86.39412				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			5.28000	105.45336	5.28000	105.43828				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			5.83000	112.57632	5.83000	112.55854				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			6.25500	107.46054	6.25500	107.44256				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			7.16000	110.71520	7.16000	110.69402				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			5.50000	97.59512	5.50000	97.55046				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001U 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			5.30500	86.06525	5.30500	86.02618				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL037/1 On 31/01/2037 Spot Bond			2.25000	129.23783	2.25000	129.18979				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			5.22000	123.99925	5.13000	124.72719			31,320,000,000,000.00		6,000,000,000	3,005,000,000
Total EL28 SPOT									1,320,000,000,000.00		6,000,000,000	3,005,000,000
Total For EL28									1,320,000,000,000.00		6,000,000,000	3,005,000,000
EL29 On 19/11/2029 Spot Bond			5.23000	110.87471	5.23000	110.82457				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			5.14000	108.48757	5.14000	108.43879				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			5.16000	100.08407	5.16000	100.03910				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			5.27500	88.04415	5.27500	88.00424				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	129.23783	2.25000	129.18979				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
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

Contract 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 ELN005										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.37500	103.81135	6.37500	103.79348				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			6.23000	105.30187	6.23000	105.28431			6,230,000,000,000.00	1,000,000,000	1,000,000,000	
Total EMM02 SPOT									6,230,000,000,000.00	1,000,000,000	1,000,000,000	
Total For EMM02									6,230,000,000,000.00	1,000,000,000	1,000,000,000	
EMM03 On 04/05/2024 Spot Bond			10.43500	98.87596	10.43500	98.84863			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			12.13500	12.13500	12.13500	12.13500			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			12.45500	12.45500	12.45500	12.45500			0.00	0	666,666,600	
Total EMM05 SPOT									0.00	0	666,666,600	
Total For EMM05									0.00	0	666,666,600	
EMM06 On 23/06/2025 Spot Bond			10.33500	10.33500	10.33500	10.33500			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			10.18500	10.18500	10.18500	10.18500			0.00	0	0	
Total EMM07 SPOT									0.00	0	0	
Total For EMM07									0.00	0	0	
EMM07 On 17/07/2032 Spot Bond			12.53000	12.53000	12.53000	12.53000			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	
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										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
ENX07 On 01/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total ENX07 SPOT										0.00	0	10,000,000,000
Total For ENX07										0.00	0	10,000,000,000
ENX08 On 01/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX08 SPOT										0.00	0	0
Total For ENX08										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
EPF12U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC45 On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC45 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 EPFC45										0.00	0	0
EPFC45 On 12/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT002 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
EQT003 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
EQT004 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
EQT02U 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
ERS3B6 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
ERS3B7 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
ERS3C6 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
ERS3C7 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	105.32400	10.00000	105.29700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA27 SPOT										0.00	0	0
Total For ERSA27										0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.54000	111.31650	6.54000	111.29682			336,425,448,000.00	51,441,200	1,940,121,500	
Total ES23 SPOT									336,425,448,000.00	51,441,200	1,940,121,500	
Total For ES23									336,425,448,000.00	51,441,200	1,940,121,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.82724	10.00000	102.79968			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			9.47500	93.53866	9.47500	93.51500			15,942,166,935,000.00	1,682,550,600	17,323,788,700	
Total ES26 SPOT									15,942,166,935,000.00	1,682,550,600	17,323,788,700	
Total For ES26									15,942,166,935,000.00	1,682,550,600	17,323,788,700	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.76024	7.85000	100.73904			0.00	0	0	
Total ES26/R186 SPOT									0.00	0	0	
Total For ES26/R186									0.00	0	0	
ES33 On 15/09/2033 Spot Bond			12.09500	71.00557	12.35000	69.71041			2,740,083,546,000.00	226,546,800	6,026,107,400	
Total ES33 SPOT									2,740,083,546,000.00	226,546,800	6,026,107,400	
Total For ES33									2,740,083,546,000.00	226,546,800	6,026,107,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.08627	7.50000	101.06604			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Spot Bond			12.79500	68.92768	12.79500	68.90432				663,208,353,000.00	51,833,400	6,746,547,200
Total ES42 SPOT										663,208,353,000.00	51,833,400	6,746,547,200
Total For ES42										663,208,353,000.00	51,833,400	6,746,547,200
ES42/R On 25/04/2042 Spot Bond			8.50000	100.29611	8.50000	100.27330				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01 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
ESF02 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	13.60803	100.00000	13.57433				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	22.08100	100.00000	22.02632				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FMLA11On 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			6.60000	6.60000	6.60000	6.60000				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	1,200,000,000	600,000,000
Total FRB16 SPOT										0.00	1,200,000,000	600,000,000
Total For FRB16										0.00	1,200,000,000	600,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.75000	104.86262	7.75000	104.84083				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	1,200,000,000
Total FRB23 SPOT										0.00	0	1,200,000,000
Total For FRB23										0.00	0	1,200,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total FRB24 SPOT										0.00	0	200,000,000
Total For FRB24										0.00	0	200,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000				0.00	200,000	0
Total FRB25 SPOT										0.00	200,000	0
Total For FRB25										0.00	200,000	0
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.03500	105.04801	10.03500	105.01991				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	164.16234	2.85000	164.09862				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	3.46000				0.00	0	0
Total FRBI23 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 FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.90000	4.90000	4.90000	4.90000				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			5.40000	166.87154	5.40000	166.79548				0.00	0	2,000,000,000
Total FRBI28 SPOT										0.00	0	2,000,000,000
Total For FRBI28										0.00	0	2,000,000,000
FRBI29 On 31/03/2029 Spot Bond			5.17000	5.17000	5.17000	5.17000				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			5.57000	5.57000	5.57000	5.57000				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			5.45000	82.71420	5.45000	82.67639				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			5.45000	84.13851	5.45000	84.09998				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			5.92000	5.92000	5.92000	5.92000				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.69000	8.69000	8.69000	8.69000				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	8.80000				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.75000	5.75000	5.75000	5.75000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.32400	10.00000	105.29700				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	162.23474	3.56000	162.16866				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	159.93949	4.42000	159.87065				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

Contract 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 FRC255										0.00	0	0
FRC255 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
FRC256 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
FRC258 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
FRC261 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.15612	9.80000	100.13008				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	3.57000				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	3.40000				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 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

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 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29:On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29:On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29:On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
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	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
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

Contract 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 FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total FRC305 SPOT										0.00	0	500,000,000
Total For FRC305										0.00	0	500,000,000
FRC305 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	0.00000				0.00	1,800,000,000	900,000,000
Total FRC321 SPOT										0.00	1,800,000,000	900,000,000
Total For FRC321										0.00	1,800,000,000	900,000,000
FRC321 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
FRC322 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
FRC323 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
FRC324 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
FRC325 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
FRC326 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC330 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
FRC331 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
FRC332 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
FRC333 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	5,000,000,000
Total FRC333 SPOT										0.00	0	5,000,000,000
Total For FRC333										0.00	0	5,000,000,000
FRC334 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
FRC335 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
FRC336 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
FRC337 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

Contract 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 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
FRD171 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
FRD191 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
FRD201 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
FRD231 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
FRD241 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
FRD251 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
FRD261 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
FRD271 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
FRD281 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
FRD291 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
FRD301 On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD331 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
FRD351 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
FRD361 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			5.95500	80.54985	5.95500	80.51208				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.20500	98.18823	5.20500	98.14392				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	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	11,200,000,000	5,600,000,000
Total FRJ20 SPOT										0.00	11,200,000,000	5,600,000,000
Total For FRJ20										0.00	11,200,000,000	5,600,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	0.00000				0.00	0	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	1,000,000,000	1,000,000,000
Total FRJ23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ23										0.00	1,000,000,000	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	1,850,000,000	1,450,000,000
Total FRJ24 SPOT										0.00	1,850,000,000	1,450,000,000
Total For FRJ24										0.00	1,850,000,000	1,450,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	800,000,000	400,000,000
Total FRJ25 SPOT										0.00	800,000,000	400,000,000
Total For FRJ25										0.00	800,000,000	400,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01 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
FRS02 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
FRS10 On 15/01/2024 Spot Bond			4.63800	4.63800	4.63800	4.63800				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.12500	5.12500	5.12500	5.12500				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.26500	97.40449	5.26500	97.36038				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			5.19000	199.02510	5.19000	198.93550				0.00	0	0
Total FRS109 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 FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.40500	95.60532	5.40500	95.56165				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			5.22000	5.22000	5.22000	5.22000				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			5.30000	127.98479	5.30000	127.92669				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	120.51528	3.70500	120.46575				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			5.40500	95.60532	5.40500	95.56165				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			5.34000	196.00752	5.34000	195.91851				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			5.39000	195.01423	5.39000	194.92538				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			4.83000	162.91839	4.83000	162.84648				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			5.42000	194.42124	5.42000	194.33251				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			5.40500	95.60532	5.40500	95.56165				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			5.80000	162.34526	5.80000	162.26953				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			6.15500	86.63376	6.15500	86.59246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.69000	163.57580	5.69000	163.50000				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.75000	162.90327	5.75000	162.82751				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.93000	184.67464	5.93000	184.58785				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			6.08500	87.42577	6.08500	87.38425				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.40500	5.40500	5.40500	5.40500				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.40500	95.60532	5.40500	95.56165				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			5.56000	165.04390	5.56000	164.96797				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.70000	188.99314	5.70000	188.90550				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			5.69000	163.57580	5.69000	163.50000				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.69000	163.57580	5.69000	163.50000				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.98000	160.35446	5.98000	160.27888				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS146 On 31/01/2025 Spot Bond			5.60000	126.31727	5.60000	126.25891				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	163.04558	3.26000	162.98049				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			6.04000	159.69708	6.04000	159.62157				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			6.08000	159.26055	6.08000	159.18509				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			5.57000	126.48289	5.57000	126.42456				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.50000	165.72657	5.50000	165.65059				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			6.09000	6.09000	6.09000	6.09000				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS158 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
FRS159 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
FRS15U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 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 FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 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
FRS170 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
FRS171 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
FRS172 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
FRS173 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 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
FRS175 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
FRS176 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
FRS177 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
FRS180 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
FRS182 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
FRS183 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
FRS184 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS19€ On 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
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

Contract 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 FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS215 On 20/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS216 On 30/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	3.26000				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			3.15000	306.05233	3.15000	305.93120				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			3.87000	3.87000	3.87000	3.87000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.05000	163.61633	3.05000	163.55195				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	164.43623	2.75000	164.37286				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			5.10500	91.01545	5.10500	90.97461				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			4.71000	66.16141	4.71000	66.15299				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.72000	4.72000	4.72000	4.72000				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			4.79000	4.79000	4.79000	4.79000				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	4.06000				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			5.49000	102.13218	5.49000	102.11714				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			6.92000	6.92000	6.92000	6.92000				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			8.27500	113.68467	8.27500	113.65949				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			8.33500	108.62362	8.33500	108.59926				0.00	0	0
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.75500	104.53564	8.75500	104.51118				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			8.42500	110.72128	8.42500	110.69647				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.90500	109.81204	8.90500	109.78575				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			10.46000	98.32318	10.46000	98.29565				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.76500	94.01965	10.76500	93.99256				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.68000	100.00622	10.68000	99.97780				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			12.48500	66.34130	12.48500	66.31935				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5U 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
FS3B1U 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
FS3C1U 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

Contract 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 FS3C1U										0.00	0	0
FS3D1 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
FS4A4 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
FS4A5 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
FS4B1 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
FS4C1 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
FS4D1 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
FS5A3 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
FS5A4 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
FS5A5 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
FS5B1 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
FS5C1 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
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 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
FS6C1 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
FS6D1 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
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GBL03 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
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

Contract 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 GRB07U										0.00	0	0
GRB16 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 ¹ 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 ¹ 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 ¹ 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 ¹ On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			4.77000	100.58901	4.77000	100.54485				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	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT17 On 17/10/2023 Spot Bond			6.75000	110.86487	6.75000	110.84476				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	90,000,000
Total GRT19 SPOT										0.00	0	90,000,000
Total For GRT19										0.00	0	90,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.98500	100.26725	9.98500	100.24056				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	7,900,000,000	7,900,000,000
Total GRT26G SPOT										0.00	7,900,000,000	7,900,000,000
Total For GRT26G										0.00	7,900,000,000	7,900,000,000
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

Contract 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 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	300,000,000
Total GRT33 SPOT										0.00	0	300,000,000
Total For GRT33										0.00	0	300,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				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

Contract 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 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			4.47500	103.80594	4.47500	103.79335				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	85.25473	100.00000	85.06528				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			3.77000	300.06483	3.77000	299.94109				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			3.96000	3.96000	3.96000	3.96000				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			5.28500	72.43244	5.28500	72.42223				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			12.44500	81.38859	12.44500	81.36161				0.00	0	350,000,000
Total HWAY34 SPOT										0.00	0	350,000,000
Total For HWAY34										0.00	0	350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.50783	100.00000	11.48222				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			12.37500	81.25906	12.37500	81.23226				0.00	0	2,620,000,000
Total HWAY35 SPOT										0.00	0	2,620,000,000
Total For HWAY35										0.00	0	2,620,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.50734	100.00000	11.48173				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.32400	10.00000	105.29700				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.92000	135.98783	4.10000	134.85523		321,452,768,160,000.00		337,105,298,000	218,762,550,800	
Total I2025 SPOT								1,452,768,160,000.00		337,105,298,000	218,762,550,800	
Total For I2025								1,452,768,160,000.00		337,105,298,000	218,762,550,800	
I2029 On 31/03/2029 Spot Bond			4.30000	97.10021	4.30000	97.05879		649,341,341,060,000.00		151,009,614,200	158,570,157,900	
Total I2029 SPOT								19,341,341,060,000.00		151,009,614,200	158,570,157,900	
Total For I2029								19,341,341,060,000.00		151,009,614,200	158,570,157,900	
I2033 On 28/02/2033 Spot Bond			4.45500	94.64942	4.45500	94.60878		251,835,721,582,500.00		56,528,781,500	116,515,964,700	
Total I2033 SPOT								1,835,721,582,500.00		56,528,781,500	116,515,964,700	
Total For I2033								1,835,721,582,500.00		56,528,781,500	116,515,964,700	
I2038 On 31/01/2038 Spot Bond			4.30000	110.99360	4.45000	108.69048		271,670,559,101,300.00		63,179,199,791	199,804,014,491	
Total I2038 SPOT								1,670,559,101,300.00		63,179,199,791	199,804,014,491	
Total For I2038								1,670,559,101,300.00		63,179,199,791	199,804,014,491	
I2046 On 31/03/2046 Spot Bond			4.45000	97.81639	4.45000	97.77428		258,322,197,400,000.00		58,049,932,000	168,426,351,800	
Total I2046 SPOT								18,322,197,400,000.00		58,049,932,000	168,426,351,800	
Total For I2046								18,322,197,400,000.00		58,049,932,000	168,426,351,800	
I2050 On 31/12/2050 Spot Bond			4.30000	103.58801	4.45000	100.67319		373,600,896,656,500.00		86,883,929,455	250,539,678,445	
Total I2050 SPOT								3,600,896,656,500.00		86,883,929,455	250,539,678,445	
Total For I2050								3,600,896,656,500.00		86,883,929,455	250,539,678,445	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.56500	6.56500	6.56500	6.56500				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
IBL109 On 07/12/2023 Spot Bond			3.72000	300.54233	3.72000	300.41880				0.00	0	0
Total IBL109 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 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
IBL128 On 11/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	1,000,000,000	500,000,000
Total IBL142 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL142										0.00	1,000,000,000	500,000,000
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	105.32400	10.00000	105.29700				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			6.38500	103.00045	6.38500	102.98270				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			7.21000	112.17409	7.21000	112.15226				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	164.02560	2.90000	163.96173				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

Contract 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 IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			7.05000	111.39042	7.05000	111.36922				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			6.49000	108.58246	6.49000	108.56340				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/FOn 20/05/2021 Spot Bond			100.00000	53.87798	100.00000	53.75808				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	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
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
IDC01U 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
IDC02U On 28/02/2028 Spot Bond			100.00000	10.97256	100.00000	10.94814				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			6.04000	101.36867	6.04000	101.35235				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			9.18500	105.67807	9.18500	105.65199				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
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07On 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
IDCG08On 13/05/2030 Spot Bond			11.03500	101.28242	11.03500	106.88006				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10On 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
IDCG11On 05/12/2026 Spot Bond			9.78500	109.39580	9.78500	109.36725				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	2,480,000,000	1,240,000,000
Total IDCG13 SPOT										0.00	2,480,000,000	1,240,000,000
Total For IDCG13										0.00	2,480,000,000	1,240,000,000
IDCG14On 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
IDCG15On 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
IDCG16On 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
IDCG17On 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
IDCG18On 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG19 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
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	6.62310	100.00000	6.60844				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			8.68500	103.69022	8.68500	103.66614				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			6.30500	102.76585	6.30500	102.74842				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

Contract 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 IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	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	105.32400	10.00000	105.29700				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

Contract 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 INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			7.75000	106.66353	7.75000	106.64125				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	29,316,000	14,658,000
Total INLV05 SPOT										0.00	29,316,000	14,658,000
Total For INLV05										0.00	29,316,000	14,658,000
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,000
Total IPC30U SPOT										0.00	0	400,000,000
Total For IPC30U										0.00	0	400,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IPL8/JIE On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/FO On 31/01/2022 Spot Bond			2.75000	100.73805	2.75000	100.73049				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			7.65000	143.16312	7.65000	143.08936				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			7.75000	106.37491	7.75000	106.35269				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	2,000,000,000	1,000,000,000
Total IV035 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IV035										0.00	2,000,000,000	1,000,000,000
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

Contract 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 IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			8.57000	105.65153	8.57000	105.62745				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			8.58500	8.58500	8.58500	8.58500				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			3.70000	161.85816	3.70000	161.79164				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	250,000,000
Total IV046 SPOT										0.00	0	250,000,000
Total For IV046										0.00	0	250,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			6.35000	156.34958	6.35000	156.27438				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				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			5.10000	5.10000	5.10000	5.10000				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			5.10000	5.10000	5.10000	5.10000				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			5.15000	5.15000	5.15000	5.15000				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			5.15000	5.15000	5.15000	5.15000				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			11.75000	100.02574	11.75000	99.99436				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			7.06500	110.02187	7.06500	110.00100				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			6.71500	107.57782	6.71500	107.55830				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

Contract 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 IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
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 17/05/2020 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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			5.15000	5.15000	5.15000	5.15000				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			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ002 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 IVZ002										0.00	0	0
IVZ003 On 06/08/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ003 SPOT										0.00	0	0
Total For IVZ003										0.00	0	0
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ004 SPOT										0.00	0	0
Total For IVZ004										0.00	0	0
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	5.20000				0.00	0	0
Total IVZ005 SPOT										0.00	0	0
Total For IVZ005										0.00	0	0
IVZ006 On 13/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVZ006 SPOT										0.00	0	0
Total For IVZ006										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			6.42000	105.58253	6.42000	105.56430				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.77500	119.72811	9.77500	119.69706				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	2,500,000,000	10,700,000,000
Total LBK15 SPOT										0.00	2,500,000,000	10,700,000,000
Total For LBK15										0.00	2,500,000,000	10,700,000,000
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			6.75000	110.82997	6.75000	110.80988				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			7.61000	110.68309	7.61000	110.66051				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			12.53000	90.03850	12.53000	90.00844				0.00	0	0
Total LBK28 SPOT										0.00	0	0
Total For LBK28										0.00	0	0
LBK29 On 07/06/2023 Spot Bond			11.05000	100.63451	11.05000	100.60494				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK35 SPOT										0.00	0	0

Contract 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 LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.20000	102.87007	6.20000	102.85288				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	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			7.10000	107.68411	7.10000	107.66358				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	800,000,000	400,000,000
Total LGL08 SPOT										0.00	800,000,000	400,000,000
Total For LGL08										0.00	800,000,000	400,000,000
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	600,000,000	300,000,000
Total MBF057 SPOT										0.00	600,000,000	300,000,000
Total For MBF057										0.00	600,000,000	300,000,000
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	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03 On 26/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP037 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 MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03:On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04:On 23/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04:On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04:On 27/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04:On 27/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04:On 26/02/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total MBP046 SPOT										0.00	1,000,000,000	500,000,000
Total For MBP046										0.00	1,000,000,000	500,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	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
MIL03 On 28/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			6.30000	104.50627	6.30000	104.48865				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			11.24500	11.24500	11.24500	11.24500				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			7.15000	110.17118	7.15000	110.14992				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,000
Total MMIG06 SPOT										0.00	0	1,500,000,000
Total For MMIG06										0.00	0	1,500,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	0.00000				0.00	1,500,000,000	1,000,000,000
Total MMIG07 SPOT										0.00	1,500,000,000	1,000,000,000
Total For MMIG07										0.00	1,500,000,000	1,000,000,000
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			9.31500	103.67058	9.31500	103.64480				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	2,000,000,000
Total MTN06 SPOT										0.00	0	2,000,000,000
Total For MTN06										0.00	0	2,000,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	1,000,000,000
Total MTN10 SPOT										0.00	0	1,000,000,000
Total For MTN10										0.00	0	1,000,000,000
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
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN16 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 MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MTNC2 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTNC22 SPOT										0.00	0	0
Total For MTNC22										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.04000	106.65937	7.04000	106.63910				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			5.85000	103.93131	5.85000	103.91480				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			7.15000	110.92919	7.15000	110.90778				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			10.21500	104.10412	10.21500	104.07562				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			6.26500	105.38935	6.26500	105.37150				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			5.38000	104.59596	5.38000	104.58087				0.00	0	0
Total NBK12A 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 NBK12A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	101.25326	9.38000	101.22804				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			6.95000	110.58656	6.95000	110.56603				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			5.76500	107.22106	5.76500	107.20441				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			6.01500	106.65664	6.01500	106.63928				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			8.61500	105.37422	8.61500	105.34981				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			8.81500	105.59975	8.81500	105.57487				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			6.05000	104.21542	6.05000	104.19822				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			6.54500	110.06911	6.54500	110.04974				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.81500	111.62831	8.81500	111.60199				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.74500	107.62887	9.74500	107.60073				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			6.53000	112.86075	6.53000	112.84082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.50500	109.99850	9.50500	109.97045				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			9.48500	112.80910	9.48500	112.78038				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
NBK24f/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			6.85000	6.85000	6.85000	6.85000				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25f/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	18.43919	100.00000	18.39816				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26f/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			9.79500	105.98401	9.79500	105.95618				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			6.49000	112.74805	6.49000	112.72827				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28f/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
NBK29/On 31/07/2026 Spot Bond			9.61500	106.87352	9.61500	106.84595				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30/On 20/02/2024 Spot Bond			6.48500	112.34819	6.48500	112.32850				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30fOn 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			6.80000	107.98950	6.80000	107.96967				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31fOn 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
NBK34fOn 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35fOn 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
NBK36fOn 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
NBK38fOn 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			11.01000	11.01000	11.01000	11.01000				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40fOn 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
NBK42fOn 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
NBK43fOn 20/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK43B 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 NBK43B										0.00	0	0
NBK44f 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
NBK45f 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
NBK46f 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
NBK47f 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
NBK48f 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
NBK49f 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
NBK50f 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
NBK51f 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
NBK52f On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53f 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
NBK54f 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
NBK5f On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	1,000,000,000	1,000,000,000
Total NBKB59 SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBKB59										0.00	1,000,000,000	1,000,000,000
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			10.18000	102.89701	10.18000	102.86925				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			10.21500	102.23205	10.21500	102.20438				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
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			6.05000	104.70779	6.05000	104.69059				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	0.00000				0.00	404,682,400	202,341,200
Total NEDT1B SPOT										0.00	404,682,400	202,341,200
Total For NEDT1B										0.00	404,682,400	202,341,200
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL02 On 15/03/2022 Spot Bond					0.00000	0.00000				0.00	0	156,785,700
Total NGL02 SPOT										0.00	0	156,785,700
Total For NGL02										0.00	0	156,785,700
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	700,000,000	850,000,000
Total NGL04 SPOT										0.00	700,000,000	850,000,000
Total For NGL04										0.00	700,000,000	850,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total NGL05 SPOT										0.00	0	500,000,000
Total For NGL05										0.00	0	500,000,000
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
NGLT1 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	500,000,000
Total NGT103 SPOT										0.00	0	500,000,000
Total For NGT103										0.00	0	500,000,000
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	105.32400	10.00000	105.29700				0.00	0	0
Total NHM001/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 NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	99.85654	13.50000	99.82071				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
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			5.39000	5.39000	5.39000	5.39000				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			5.06000	5.06000	5.06000	5.06000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.90500	4.90500	4.90500	4.90500				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	5.14000				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			5.40500	5.40500	5.40500	5.40500				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			5.01000	5.01000	5.01000	5.01000				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			5.40000	5.40000	5.40000	5.40000				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			5.20000	5.20000	5.20000	5.20000				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			5.91000	161.12530	5.91000	161.04969				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			5.37000	96.05127	5.37000	96.00749				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			5.59500	103.45392	5.59500	103.43825				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	0.00000				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
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
NN028U 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

Contract 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 NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
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			7.23000	7.23000	7.23000	7.23000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2' On 22/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2' On 22/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1' On 22/05/2020 Spot Bond			6.42500	6.42500	6.42500	6.42500				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			6.62500	6.62500	6.62500	6.62500				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			7.20000	111.53967	7.20000	111.51824				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			3.85000	190.79617	3.85000	190.71708				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			10.41500	115.57077	10.41500	115.53872			117,483,283,000.00		11,280,200	6,430,300,500
Total NRA028 SPOT									117,483,283,000.00		11,280,200	6,430,300,500

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 NRA028										117,483,283,000.00	11,280,200	6,430,300,500
NRA028 On 30/11/2028 Spot Bond			100.00000	17.54670	100.00000	17.50787				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	0.00000				0.00	600,000,000	300,000,000
Total NTC20 SPOT										0.00	600,000,000	300,000,000
Total For NTC20										0.00	600,000,000	300,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			6.85000	107.36217	6.85000	107.34252				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.68500	102.46427	10.68500	102.43530				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			7.15000	109.59243	7.15000	109.57150				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.23500	106.17457	10.23500	106.14578				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	1,000,000,000	500,000,000
Total OML11 SPOT										0.00	1,000,000,000	500,000,000
Total For OML11										0.00	1,000,000,000	500,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBBJ1On 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
PBDJ1On 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
PBGJ1On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1On 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
PBJJ1LOn 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
PBKJ1On 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
PBKS1On 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
PBKX1On 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
PBLS1On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1On 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
PBUC1On 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
PBUJ1On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U 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 PBUJ1U										0.00	0	0
PBVJ1U On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			7.94000	116.95552	8.33500	114.78966			684,697,730,938,000.00	1,872,128,177,700	2,311,655,724,300	
Total R186 SPOT									14,697,730,938,000.00	872,128,177,700	311,655,724,300	
Total For R186									14,697,730,938,000.00	872,128,177,700	311,655,724,300	
R197 On 07/12/2023 Spot Bond			2.74500	310.04259	2.70000	310.37079			468,806,228,793,000.00	170,785,511,400	99,854,172,500	
Total R197 SPOT									8,806,228,793,000.00	170,785,511,400	99,854,172,500	
Total For R197									8,806,228,793,000.00	170,785,511,400	99,854,172,500	
R202 On 07/12/2033 Spot Bond			4.25000	219.29425	4.39000	216.02768			274,888,328,050,000.00	64,679,606,600	183,146,954,000	
Total R202 SPOT									4,888,328,050,000.00	64,679,606,600	183,146,954,000	
Total For R202									4,888,328,050,000.00	64,679,606,600	183,146,954,000	
R2023 On 28/02/2023 Spot Bond			5.25000	107.90927	5.47500	107.29134			421,225,579,875,000.00	2,365,947,729,500	1,552,079,942,000	
Total R2023 SPOT									1,225,579,875,000.00	365,947,729,500	552,079,942,000	
Total For R2023									1,225,579,875,000.00	365,947,729,500	552,079,942,000	
R2030 On 31/01/2030 Spot Bond			10.28000	88.31181	10.28000	88.28749			073,466,084,380,000.00	1,855,395,533,500	1,480,713,761,600	
Total R2030 SPOT									3,466,084,380,000.00	855,395,533,500	480,713,761,600	
Total For R2030									3,466,084,380,000.00	855,395,533,500	480,713,761,600	
R2032 On 31/03/2032 Spot Bond			10.78000	84.09999	10.78000	84.07587			721,883,141,880,000.00	2,200,545,746,000	1,034,375,763,100	
Total R2032 SPOT									1,883,141,880,000.00	200,545,746,000	134,375,763,100	
Total For R2032									1,883,141,880,000.00	200,545,746,000	134,375,763,100	
R2035 On 28/02/2035 Spot Bond			11.31500	84.31054	11.31500	84.28546			324,252,631,376,000.00	1,089,195,990,400	1,266,691,952,100	
Total R2035 SPOT									4,252,631,376,000.00	089,195,990,400	266,691,952,100	
Total For R2035									4,252,631,376,000.00	089,195,990,400	266,691,952,100	
R2037 On 31/01/2037 Spot Bond			11.50500	80.15917	11.50500	80.13454			407,401,926,977,000.00	643,841,975,400	1,004,176,633,000	
Total R2037 SPOT									7,401,926,977,000.00	643,841,975,400	1,004,176,633,000	
Total For R2037									7,401,926,977,000.00	643,841,975,400	1,004,176,633,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			11.70500	81.73083	11.70500	81.70529		553,757,815,063,000.00	816,211,688,600	481,224,042,000	
Total R2040 SPOT								53,757,815,063,000.00	816,211,688,600	481,224,042,000	
Total For R2040								53,757,815,063,000.00	816,211,688,600	481,224,042,000	
R2044 On 31/01/2044 Spot Bond			11.79500	78.20986	11.79500	78.18523		425,300,851,432,000.00	1,053,437,969,600	1,181,996,912,700	
Total R2044 SPOT								5,300,851,432,000.00	053,437,969,600	181,996,912,700	
Total For R2044								5,300,851,432,000.00	053,437,969,600	181,996,912,700	
R2048 On 28/02/2048 Spot Bond			11.79500	76.87584	11.79500	76.85204		454,110,684,514,500.00	1,734,134,013,100	2,852,834,700,900	
Total R2048 SPOT								4,110,684,514,500.00	734,134,013,100	352,834,700,900	
Total For R2048								4,110,684,514,500.00	734,134,013,100	352,834,700,900	
R208 On 31/03/2021 Spot Bond			3.88500	103.19507	4.01000	103.07262		012,235,138,500,000.00	775,350,100,000	406,849,700,000	
Total R208 SPOT								12,235,138,500,000.00	775,350,100,000	406,849,700,000	
Total For R208								12,235,138,500,000.00	775,350,100,000	406,849,700,000	
R209 On 31/03/2036 Spot Bond			11.02500	65.18970	11.28000	63.81643		164,296,506,482,500.00	1,284,743,447,300	787,307,059,000	
Total R209 SPOT								4,296,506,482,500.00	284,743,447,300	787,307,059,000	
Total For R209								4,296,506,482,500.00	284,743,447,300	787,307,059,000	
R210 On 31/03/2028 Spot Bond			4.17000	181.72072	4.19000	181.39065		97,283,135,130,000.00	23,329,289,000	124,797,849,600	
Total R210 SPOT								7,283,135,130,000.00	23,329,289,000	124,797,849,600	
Total For R210								7,283,135,130,000.00	23,329,289,000	124,797,849,600	
R212 On 31/01/2022 Spot Bond			2.25000	165.81477	2.25000	165.75311		236,117,150,100,000.00	104,940,955,600	138,531,851,400	
Total R212 SPOT								36,117,150,100,000.00	104,940,955,600	138,531,851,400	
Total For R212								36,117,150,100,000.00	104,940,955,600	138,531,851,400	
R213 On 28/02/2031 Spot Bond			10.11000	81.13364	10.47500	79.10845		315,379,977,608,000.00	723,578,632,800	494,514,630,500	
Total R213 SPOT								15,379,977,608,000.00	723,578,632,800	494,514,630,500	
Total For R213								15,379,977,608,000.00	723,578,632,800	494,514,630,500	
R214 On 28/02/2041 Spot Bond			11.59500	61.47578	11.59500	61.45705		124,292,041,986,500.00	614,427,946,700	845,987,341,400	
Total R214 SPOT								4,292,041,986,500.00	614,427,946,700	345,987,341,400	
Total For R214								4,292,041,986,500.00	614,427,946,700	345,987,341,400	
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total RC001U SPOT								0.00	0	0	0
Total For RC001U								0.00	0	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total RC002U SPOT								0.00	0	0	0
Total For RC002U								0.00	0	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total RC003U SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RC003U										0.00	0	0
RC004\On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC019U SPOT										0.00	0	0
Total For RC019U										0.00	0	0
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC021U SPOT										0.00	0	0
Total For RC021U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19\On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26\On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDF27\On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF27U SPOT										0.00	0	0
Total For RDF27U										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	0
Total RDFB13 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 RDFB13										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RES04\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	1,000,000,000
Total RES35 SPOT										0.00	0	1,000,000,000
Total For RES35										0.00	0	1,000,000,000
RES38\On 01/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40\On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41\On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	2,000,000,000	1,000,000,000
Total RES41 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RES41										0.00	2,000,000,000	1,000,000,000
RES42\On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44\On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES46\On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47\On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0

Contract 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 RES47U										0.00	0	0
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMB106 SPOT										0.00	0	0
Total For RMB106										0.00	0	0
RW21 On 21/04/2021 Spot Bond			6.34000	103.76480	6.34000	103.74710				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			7.20000	111.08032	7.20000	111.05885				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			12.40500	92.95583	12.40500	92.92527				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	105.32400	10.00000	105.29700				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	605,000,000
Total SBK18 SPOT										0.00	0	605,000,000
Total For SBK18										0.00	0	605,000,000
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			6.82000	114.08268	6.82000	114.06167				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			6.62000	105.60633	6.62000	105.58754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	90,000,000	60,000,000
Total SBS18 SPOT										0.00	90,000,000	60,000,000
Total For SBS18										0.00	90,000,000	60,000,000
SBS19 On 23/06/2021 Spot Bond			5.70000	108.61556	5.70000	108.59888				0.00	0	35,500,000
Total SBS19 SPOT										0.00	0	35,500,000
Total For SBS19										0.00	0	35,500,000
SBS20 On 15/05/2026 Spot Bond			8.16000	108.66061	8.16000	108.63674				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	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			6.74000	113.31305	6.74000	113.29241				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.25500	103.45224	8.25500	103.42925				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.69000	109.65068	8.69000	109.62520				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			7.13000	112.32779	7.13000	112.30641				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			7.40000	109.11382	7.40000	109.09204				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.84000	101.83665	9.84000	101.80978				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			5.47000	104.32562	5.47000	104.31016				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			6.11000	108.77587	6.11000	108.75789				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			7.83000	112.27029	7.83000	112.24661				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.84000	110.58569	8.84000	110.55942				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			6.13000	113.77218	6.13000	113.75331				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	500,000,000	1,300,000,000
Total SBS47 SPOT										0.00	500,000,000	1,300,000,000
Total For SBS47										0.00	500,000,000	1,300,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			5.57000	108.85599	5.57000	108.83957				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			6.74000	6.74000	6.74000	6.74000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total SBS55 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS55										0.00	1,000,000,000	500,000,000
SBS56 On 12/06/2022 Spot Bond			5.80500	109.73167	5.80500	109.71452				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	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	1,000,000,000
Total SBS62 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS62										0.00	1,000,000,000	1,000,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				0.00	1,000,000,000	500,000,000
Total SBS66 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS66										0.00	1,000,000,000	500,000,000
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			3.78000	299.96943	3.78000	299.84566				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.52000	5.52000	5.52000	5.52000				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	49,364,600	28,182,300
Total SBT101 SPOT										0.00	49,364,600	28,182,300
Total For SBT101										0.00	49,364,600	28,182,300
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	15,591,800	7,795,900
Total SBT102 SPOT										0.00	15,591,800	7,795,900
Total For SBT102										0.00	15,591,800	7,795,900
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	0.00000				0.00	0	724,600,000
Total SBT201 SPOT										0.00	0	724,600,000
Total For SBT201										0.00	0	724,600,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT203 On 03/12/2023 Spot Bond			7.65000	112.88522	7.65000	112.86207				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
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	105.32400	10.00000	105.29700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA4 SPOT										0.00	0	0

Contract 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 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
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			7.25000	112.56126	7.25000	112.53936			29,000,000,000,000.00	4,000,000,000	3,550,000,000	
Total SNT03 SPOT									29,000,000,000,000.00	4,000,000,000	3,550,000,000	
Total For SNT03									29,000,000,000,000.00	4,000,000,000	3,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	500,000,000
Total SOLB01 SPOT										0.00	0	500,000,000
Total For SOLB01										0.00	0	500,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	0.00000				0.00	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
SPG004 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
SPG005 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG006 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
SPG007 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
SPG008 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00!On 15/10/2024 Spot Bond					0.00000	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			6.21500	101.15179	6.21500	101.13488				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00!On 31/03/2021 Spot Bond			6.21500	101.15179	6.21500	101.13488				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			5.56500	5.56500	5.56500	5.56500				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01!On 21/12/2026 Spot Bond			9.93500	106.65834	9.93500	106.63009				0.00	0	0
Total SSN017 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 SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			12.40500	69.58954	12.40500	69.56690				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			6.95000	109.21454	6.95000	109.19415				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			5.20500	98.18823	5.20500	98.14392				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 30/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.68000	3.68000	3.68000	3.68000				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			5.57000	5.57000	5.57000	5.57000				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06(On 31/01/2025 Spot Bond			4.95000	4.95000	4.95000	4.95000				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			5.40500	5.40500	5.40500	5.40500				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06-On 31/03/2029 Spot Bond			5.14000	5.14000	5.14000	5.14000				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			5.53000	5.53000	5.53000	5.53000				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN078										0.00	0	0
SSN078 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
SSN079 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
SSN080 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
SSN081 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
SSN082 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
SSN083 On 07/12/2033 Spot Bond			5.26500	5.26500	5.26500	5.26500				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 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
SSN085 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
SSN086 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
SSN089 On 31/01/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN093 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
SSN095 On 28/05/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN096 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
SSN098 On 07/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			110,000,000,000,000.00	1,100,000,000	1,100,000,000	
Total SSN099 SPOT									10,000,000,000,000.00	1,100,000,000	1,100,000,000	
Total For SSN099									10,000,000,000,000.00	1,100,000,000	1,100,000,000	
SZ25 On 30/09/2025 Spot Bond			9.45500	99.02826	9.45500	99.00327			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			6.09500	103.40199	6.09500	103.38503			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			6.19500	103.31382	6.19500	103.29660			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			6.14500	103.04837	6.14500	103.03132			0.00	0	0	
Total T13A20 SPOT									0.00	0	0	
Total For T13A20									0.00	0	0	
T13A21 On 21/08/2020 Spot Bond					0.00000	0.00000			0.00	0	0	
Total T13A21 SPOT									0.00	0	0	
Total For T13A21									0.00	0	0	
T14A11 On 21/11/2021 Spot Bond					0.00000	0.00000			0.00	0	0	
Total T14A11 SPOT									0.00	0	0	
Total For T14A11									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A12On 21/11/2021 Spot Bond			8.55000	105.08851	8.55000	105.06434				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM-On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€On 06/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS145On 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
TFS147On 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
TFS148On 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
TFS149On 31/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153On 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
TFS154On 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
TFS155On 03/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156On 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
TFS157On 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
TFS158On 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
TFS159On 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
TFS161On 27/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162On 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
TFS163On 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
TFS164On 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
TH10A7On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A7On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			6.51500	102.73457	6.51500	102.71657				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			6.18500	102.98268	6.18500	102.96554				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 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
TH13C2 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
TH13C3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total 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			5.94500	110.69387	5.94500	110.67606				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			6.10500	109.02539	6.10500	109.00737				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
TH14B2 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
TH14B3 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
TH14C2 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
TH14C3 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
TH14D2 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
TH14D3 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	50,700,000
Total TH15A1 SPOT										0.00	0	50,700,000
Total For TH15A1										0.00	0	50,700,000
TH15A2 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
TH15A3 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
TH15A4 On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 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
TH15A5 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
TH15A7 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
TH15A8 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
TH15B1 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
TH15B2 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
TH15B3 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
TH15C1 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
TH15C2 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
TH15C3 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
TH15D1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15D: On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A2: 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
TH16A3: On 21/08/2024 Spot Bond			8.49000	101.77445	8.49000	101.75120				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	105.32400	10.00000	105.29700				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			6.72000	106.47521	6.72000	106.45609				0.00	0	0
Total TL24 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 TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			7.81500	108.00471	7.81500	107.98221				262,458,960,000,000.00	33,584,000,000	17,292,000,000
Total TL25 SPOT										2,458,960,000,000.00	33,584,000,000	17,292,000,000
Total For TL25										2,458,960,000,000.00	33,584,000,000	17,292,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.51500	99.43485	9.51500	99.40960				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	0
Total TLC09 SPOT										0.00	0	0
Total For TLC09										0.00	0	0
TN20 On 17/09/2020 Spot Bond			4.65000	103.50934	4.65000	103.49637				17,670,000,000,000.00	3,800,000,000	9,913,600,000
Total TN20 SPOT										17,670,000,000,000.00	3,800,000,000	9,913,600,000
Total For TN20										17,670,000,000,000.00	3,800,000,000	9,913,600,000
TN20/R On 17/09/2020 Spot Bond			100.00000	77.29628	100.00000	77.14106				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	49.17143	100.00000	49.06201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			7.20000	111.00789	7.20000	110.98655				454,603,680,000.00	63,139,400	15,198,995,200
Total TN23 SPOT										454,603,680,000.00	63,139,400	15,198,995,200
Total For TN23										454,603,680,000.00	63,139,400	15,198,995,200
TN23/R On 06/11/2023 Spot Bond			100.00000	16.09143	100.00000	16.05601				0.00	0	0
Total TN23/R2023 SPOT										0.00	0	0
Total For TN23/R2023										0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.83500	100.67876	9.83500	100.65221				19,906,399,961,000.00	2,024,036,600	16,494,899,100
Total TN25 SPOT										19,906,399,961,000.00	2,024,036,600	16,494,899,100
Total For TN25										19,906,399,961,000.00	2,024,036,600	16,494,899,100
TN25/R On 19/08/2025 Spot Bond			100.00000	12.57575	100.00000	12.54778				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			10.23500	92.97318	10.23500	92.94769				491,280,000,000.00	48,000,000	5,224,000,000
Total TN27 SPOT										491,280,000,000.00	48,000,000	5,224,000,000
Total For TN27										491,280,000,000.00	48,000,000	5,224,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.98711	100.00000	8.96711				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			11.83000	92.96341	11.83000	92.93422				0.00	0	1,500,000,000
Total TN30 SPOT										0.00	0	1,500,000,000
Total For TN30										0.00	0	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.26925	8.00000	118.24391				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			13.34500	82.77363	13.34500	82.74442				0.00	0	8,200,000,000
Total TN40 SPOT										0.00	0	8,200,000,000
Total For TN40										0.00	0	8,200,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.83312	10.75000	100.80428				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF25U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.32400	10.00000	105.29700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			6.72500	105.67399	6.72500	105.65478				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			6.44500	105.71705	6.44500	105.69874				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			6.24500	6.24500	6.24500	6.24500				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

Contract 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 TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			6.66000	109.77258	6.66000	109.75283				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
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			6.95000	109.45006	6.95000	109.43637				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	100.57813	8.62000	100.55493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B:On 13/04/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSG05l 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
TSG06l 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
TSG07l On 30/11/2024		Spot Bond	100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
TSG08l On 30/11/2025		Spot Bond	100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP232 On 07/05/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP233 On 09/07/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP235 On 13/08/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP238 On 08/10/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP241 On 11/06/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020		Spot Bond			0.00000	0.00000				0.00	0	0
Total TSP242 SPOT										0.00	0	0

Contract 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 TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TSP245 On 08/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP245 SPOT										0.00	0	0
Total For TSP245										0.00	0	0
TSP246 On 22/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP246 SPOT										0.00	0	0
Total For TSP246										0.00	0	0
TSP247 On 22/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP247 SPOT										0.00	0	0
Total For TSP247										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 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
TWC33 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
TWC33 On 27/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC33 On 20/07/2020 Spot Bond					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					0.00000	0.00000				0.00	0	0
Total TWC335 SPOT										0.00	0	0
Total For TWC335										0.00	0	0
TWC33 On 30/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC336 SPOT										0.00	0	0
Total For TWC336										0.00	0	0
UG21 On 02/03/2021 Spot Bond			6.67500	105.08081	6.67500	105.06206				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.58500	104.91009	10.58500	104.88069				0.00	0	500,000,000
Total UG26 SPOT										0.00	0	500,000,000
Total For UG26										0.00	0	500,000,000
VCJA1 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
VCJA2 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
VCJA3 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
VCJA4 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA5 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
VCJA6 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
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8 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
VCJA9 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
VCJB1 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
VCJB2 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
VCJB3 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
VCJB4 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
VCJB5 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
VCJB6 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
VCJB7 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

Contract 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 VCJB7U										0.00	0	0
VCJB81On 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
VCJB91On 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
VCPA11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA21On 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
VCPA31On 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
VCPA41On 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
VCPA51On 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
VCPA61On 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
VCPA71On 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
VCPA81On 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
VCPA91On 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
VCPB11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 ¹ 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 ¹ 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 ¹ On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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
VJA03 ^L 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
VJA04 ^L 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
VJA05 ^L 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

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

Contract 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 VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB11U SPOT										0.00	0	0
Total For VJB11U										0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB12U SPOT										0.00	0	0
Total For VJB12U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	0.00000				0.00	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	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE14 SPOT										0.00	0	200,000,000
Total For VKE14										0.00	0	200,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA12\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
VPB03\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
VPB04\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
VPB05\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
VPB06\On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07\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
VPB08\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
VPB09\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
VPB10\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
VPB11\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
VPB12\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
VR862\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

Contract 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 VR862U										0.00	0	0
VR865\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
VR867\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
VR868\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
VR869\On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR869U SPOT										0.00	0	0
Total For VR869U										0.00	0	0
VR870\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
VR871\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
VRI871 On 28/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total VRI871 SPOT										0.00	0	0
Total For VRI871										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	800,000,000	400,000,000
Total WHL01 SPOT										0.00	800,000,000	400,000,000
Total For WHL01										0.00	800,000,000	400,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			5.18500	104.20395	5.18500	104.18918				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			5.47000	107.57085	5.47000	107.55490				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	51.59362	100.00000	51.47881				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.92e+017	121,259,358,281,146	752,300,731,377
Total for SPOT :										1.92e+017	259,358,281,146	752,300,731,377
Total Futures										1.92e+017	259,358,354,236	752,302,180,285
Total Options										4 012 836.00	16,248	425,669
Grand Total:										1.92e+017	259,358,370,484	752,302,605,954