



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: 10/12/2019

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 06/02/2020 Bond Future			11.18852	77.59547	11.10781	78.04897			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.31343	75.21581	11.22945	75.67913			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.44172	76.59466	11.35412	77.06899			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.57193	74.24490	11.48073	74.72959			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.50953	78.53438	11.43394	79.01633			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.63330	75.70098	11.55464	76.19325			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.75848	77.08780	11.67649	77.59171			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.88450	74.27749	11.79917	74.79230			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			136.62967	136.62967	136.60031	136.60031			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.15261	139.15261	139.12543	139.12543			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.27792	140.27792	140.25460	140.25460			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.91022	142.91022	142.88935	142.88935			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future											0.00	0	4,913
Total For I2025											0.00	0	4,913
I2029	On	06/02/2020			101.92346	101.92346	101.92570	101.92570			0.00	0	3,765
I2029	On	07/05/2020			102.69577	102.69577	102.70012	102.70012			0.00	0	0
I2029	On	06/08/2020			104.63452	104.63452	104.64214	104.64214			0.00	0	0
I2029	On	05/11/2020			105.45805	105.45805	105.46789	105.46789			0.00	0	0
Total I2029 Future											0.00	0	3,765
Total For I2029											0.00	0	3,765
I2033	On	06/02/2020			100.83945	100.83945	101.01134	101.01134			0.00	0	6,260
I2033	On	07/05/2020			101.50934	101.50934	101.68644	101.68644			0.00	0	0
I2033	On	06/08/2020			103.42581	103.42581	103.60940	103.60940			0.00	0	0
I2033	On	05/11/2020			104.14819	104.14819	104.33732	104.33732			0.00	0	0
Total I2033 Future											0.00	0	6,260
Total For I2033											0.00	0	6,260
I2038	On	06/02/2020			116.96371	116.96371	116.79880	116.79880			0.00	0	10,814
I2038	On	07/05/2020			119.12336	119.12336	118.95781	118.95781			0.00	0	0
I2038	On	06/08/2020			119.68283	119.68283	119.51787	119.51787			0.00	0	0
I2038	On	05/11/2020			121.92866	121.92866	121.76303	121.76303			0.00	0	0
Total I2038 Future											0.00	0	10,814
Total For I2038											0.00	0	10,814
I2046	On	06/02/2020			107.38220	107.38220	107.67120	107.67120			0.00	0	12,785
I2046	On	07/05/2020			107.62135	107.62135	107.91764	107.91764			0.00	0	0
I2046	On	06/08/2020			109.65303	109.65303	109.95832	109.95832			0.00	0	0
I2046	On	05/11/2020			109.91923	109.91923	110.23263	110.23263			0.00	0	0
Total I2046 Future											0.00	0	12,785
Total For I2046											0.00	0	12,785
I2050	On	06/02/2020			108.79246	108.79246	109.87104	109.87104			0.00	0	11,827
I2050	On	07/05/2020			110.80145	110.80145	111.90210	111.90210			0.00	0	0
I2050	On	06/08/2020			111.01775	111.01775	112.14269	112.14269			0.00	0	0
I2050	On	05/11/2020			113.10106	113.10106	114.24936	114.24936			0.00	0	0
Total I2050 Future											0.00	0	11,827
Total For I2050											0.00	0	11,827
R186	On	06/02/2020			8.45041	111.97489	8.39917	112.25545		5.85	191,141,137.23	1,707	103,532
R186	On	07/05/2020			8.50470	114.01542	8.45037	114.30329		6.01	0.00	0	1,650
R186	On	06/08/2020			8.55935	110.80992	8.50139	111.10680		5.98	0.00	0	0
R186	On	05/11/2020			8.61054	112.89020	8.54896	113.19473		5.86	0.00	0	0
Total R186 Future											191,141,137.23	1,707	105,182
R186	On	06/02/2020	8.56	Call			1,552.76000	1.55276	1,371,690	5.89	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/02/2020	Bond Future	8.56	Put			675.21000	0.67521	774,700	5.89	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,588.09000	1.58809	1,404,890	5.90	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			656.27000	0.65627	753,630	5.90	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,517.82000	1.51782	1,338,900	5.88	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			414.33000	0.41433	337,080	5.63	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			694.57000	0.69457	796,210	5.88	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,404.98000	3.40498	3,155,970	6.29	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			171.76000	0.17176	203,310	6.29	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,349.22000	1.34922	1,181,370	5.85	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			798.01000	0.79801	910,720	5.85	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			2,014.86000	2.01486	2,218,170	5.63	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			1,889.39000	1.88939	1,734,300	6.01	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,626.38000	1.62638	1,759,160	6.01	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			563.51000	0.56351	493,530	5.53	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,534.67000	3.53467	3,752,560	5.53	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,872.57000	4.87257	5,124,070	5.32	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			238.86000	0.23886	202,490	5.32	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,207.44000	2.20744	2,371,650	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,298.45000	1.29845	1,174,790	5.84	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,375.89000	3.37589	3,168,450	6.43	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			867.40000	0.86740	947,830	6.43	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			866.04000	0.86604	771,340	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,854.36000	2.85436	3,047,530	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			885.19000	0.88519	789,070	5.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,819.22000	2.81922	3,010,970	5.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			847.14000	0.84714	753,860	5.68	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,889.77000	2.88977	3,084,360	5.68	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			1,674.97000	1.67497	1,539,310	5.52	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,351.77000	2.35177	2,512,990	5.52	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			1,702.70000	1.70270	1,565,760	5.54	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,327.80000	2.32780	2,487,740	5.54	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			1,647.44000	1.64744	1,513,070	5.51	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,375.97000	2.37597	2,538,480	5.51	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			2,748.84000	2.74884	2,581,780	5.74	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,200.49000	2.20049	2,337,960	5.74	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,685.92000	2.68592	2,520,790	5.71	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,236.08000	2.23608	2,375,480	5.71	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Call			2,717.10000	2.71710	2,551,000	5.72	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,217.99000	2.21799	2,356,420	5.72	0.00	0	0
Total R186 Option												0.00	0	46,171

Contract 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 R186										191,141,137.23	1,707	151,353
R197 On 06/02/2020 Bond Future			301.64524	301.64524	301.70935	301.70935				0.00	0	2,540
R197 On 07/05/2020 Bond Future			307.21539	307.21539	307.28669	307.28669				0.00	0	0
R197 On 06/08/2020 Bond Future			305.24076	305.24076	305.32290	305.32290				0.00	0	0
R197 On 05/11/2020 Bond Future			310.96839	310.96839	311.05829	311.05829				0.00	0	0
Total R197 Future										0.00	0	2,540
Total For R197										0.00	0	2,540
R202 On 06/02/2020 Bond Future			226.39486	226.39486	226.89461	226.89461				0.00	0	8,469
R202 On 07/05/2020 Bond Future			230.57549	230.57549	231.08885	231.08885				0.00	0	0
R202 On 06/08/2020 Bond Future			230.79913	230.79913	231.32945	231.32945				0.00	0	0
R202 On 05/11/2020 Bond Future			235.13014	235.13014	235.67498	235.67498				0.00	0	0
Total R202 Future										0.00	0	8,469
Total For R202										0.00	0	8,469
R2023 On 06/02/2020 Bond Future			7.29856	104.71876	7.28768	104.74824		2.36		0.00	0	42,421
R2023 On 07/05/2020 Bond Future			7.28411	102.69450	7.27136	102.72654		2.58	821,556.00		8	13,512
R2023 On 06/08/2020 Bond Future			7.25333	104.58865	7.23780	104.62455		2.44		0.00	0	0
R2023 On 05/11/2020 Bond Future			7.21707	102.61648	7.19872	102.65512		2.38		0.00	0	0
Total R2023 Future										821,556.00	8	55,933
R2023 On 06/02/2020 Bond Future	7.53	Call			809.39000	0.80939	784,790	2.39		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			155.26000	0.15526	160,140	2.39		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			830.64000	0.83064	805,840	2.40		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			149.62000	0.14962	154,300	2.40		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			788.20000	0.78820	763,800	2.38		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			160.96000	0.16096	166,040	2.38		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			213.08000	0.21308	203,630	2.16		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			1,177.28000	1.17728	1,199,870	2.16		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			220.73000	0.22073	211,050	2.17		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			1,159.51000	1.15951	1,181,870	2.17		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			228.77000	0.22877	218,860	2.17		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Put			1,142.12000	1.14212	1,164,250	2.17		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			734.62000	0.73462	750,230	2.31		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			804.44000	0.80444	784,490	2.30		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			753.13000	0.75313	769,080	2.30		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			818.24000	0.81824	798,120	2.30		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			743.82000	0.74382	759,600	2.30		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			832.13000	0.83213	811,840	2.31		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			1,234.03000	1.23403	1,209,550	2.37		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			664.73000	0.66473	678,890	2.37		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			1,205.58000	1.20558	1,181,360	2.36		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2020	Bond Future	7.45	Put			678.11000	0.67811	692,530	2.36	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,219.77000	1.21977	1,195,420	2.36	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			671.39000	0.67139	685,680	2.36	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												821,556.00	8	55,933
R2030	On	06/02/2020	Bond Future			9.27134	92.07945	9.20529	92.48128		8.72	3,314,860.20	36	77,569
R2030	On	07/05/2020	Bond Future			9.34384	93.75729	9.27489	94.16829		9.03	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.41861	91.47237	9.34633	91.89404		9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.48627	93.19147	9.41081	93.62274		8.99	0.00	0	0
Total R2030 Future												3,314,860.20	36	77,569
R2030	On	06/02/2020	Bond Future	8.40	Call			57.02000	0.05702	38,580	7.90	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			804.34000	0.80434	944,690	8.89	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,432.20000	1.43220	1,214,000	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,159.94000	1.15994	1,343,570	8.72	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,998.75000	1.99875	2,259,200	8.49	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			734.93000	0.73493	593,550	8.49	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			5,147.51000	5.14751	5,530,900	7.90	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,458.27000	1.45827	1,672,620	8.63	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,149.34000	1.14934	958,760	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,426.21000	1.42621	1,637,460	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,091.35000	1.09135	906,970	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,490.84000	1.49084	1,708,290	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			1,982.30000	1.98230	1,720,820	8.89	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,120.12000	1.12012	932,640	8.63	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,829.68000	3.82968	4,122,790	8.23	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			889.28000	0.88928	769,540	8.24	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,786.82000	3.78682	4,078,080	8.24	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			850.49000	0.85049	734,450	8.22	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,872.66000	3.87266	4,167,620	8.22	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			869.85000	0.86985	751,960	8.23	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,930.34000	1.93034	1,750,310	8.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,326.99000	3.32699	3,568,630	8.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,875.02000	1.87502	1,698,200	8.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,391.14000	3.39114	3,635,990	8.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,902.72000	1.90272	1,724,290	8.55	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,359.08000	3.35908	3,602,320	8.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,308.19000	7.30819	6,982,540	10.71	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,490.70000	1.49070	1,596,320	10.71	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			2,589.20000	2.58920	2,389,970	8.61	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			7,066.14000	7.06614	7,418,900	7.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.34	Call			649.59000	0.64959	571,080	7.45	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,202.13000	4.20213	4,460,440	8.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			884.96000	0.88496	785,250	7.50	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,234.17000	4.23417	4,493,900	8.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,016.66000	2.01666	1,845,120	8.31	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,876.00000	6.87600	6,557,240	10.51	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,275.60000	1.27560	1,147,500	7.82	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,633.46000	3.63346	3,865,500	8.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,208.68000	3.20868	3,419,640	8.84	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,121.73000	3.12173	2,900,150	8.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,183.73000	3.18373	3,393,420	8.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,056.96000	3.05696	2,837,940	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,043.74000	2.04374	1,870,780	8.33	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,121.34000	6.12134	6,452,900	7.50	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,566.49000	5.56649	5,272,520	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,941.65000	1.94165	2,078,950	9.90	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,289.51000	5.28951	5,592,680	7.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,233.81000	3.23381	3,446,060	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,586.60000	1.58660	1,699,110	10.51	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,089.28000	3.08928	2,868,970	8.84	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												3,314,860.20	36	159,209
R2032	On	06/02/2020	Bond Future			9.64567	93.14549	9.57472	93.61373		9.81	27,943,647.00	300	70,738
R2032	On	07/05/2020	Bond Future			9.72276	90.68311	9.64896	91.16165		10.61	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.80123	92.34924	9.72424	92.83966		10.21	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.87835	89.92607	9.79822	90.42743		10.64	0.00	0	0
Total R2032 Future												27,943,647.00	300	70,738
R2032	On	06/02/2020	Bond Future	9.38	Put			2,153.27000	2.15327	2,452,600	9.31	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			877.09000	0.87709	704,650	9.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,111.98000	2.11198	2,407,780	9.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			903.79000	0.90379	727,820	9.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,071.24000	2.07124	2,363,510	9.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			850.87000	0.85087	681,960	9.31	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,134.41000	1.13441	984,790	9.93	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,190.49000	4.19049	4,519,410	9.93	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,089.29000	1.08929	943,820	9.90	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,281.75000	4.28175	4,614,820	9.90	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,111.61000	1.11161	964,070	9.92	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,235.84000	4.23584	4,566,840	9.92	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,939.60000	3.93960	4,221,480	9.90	0.00	0	0

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	9.47	Call			2,257.65000	2.25765	2,047,370	9.91	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,903.56000	3.90356	4,183,700	9.91	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,198.77000	2.19877	1,991,970	9.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,975.90000	3.97590	4,259,520	9.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,228.11000	2.22811	2,019,570	9.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			6,071.99000	6.07199	6,416,540	9.59	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,603.30000	1.60330	1,446,490	9.59	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,263.92000	1.26392	1,131,520	9.45	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,747.20000	4.74720	5,041,120	10.00	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,458.17000	2.45817	2,250,730	10.00	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,873.29000	8.87329	8,474,820	12.12	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,696.51000	3.69651	3,942,900	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,489.47000	3.48947	3,233,070	10.39	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,666.96000	3.66696	3,911,920	10.39	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,422.70000	3.42270	3,169,170	10.37	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,415.99000	1.41599	1,526,370	12.10	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,882.86000	6.88286	7,251,820	9.45	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			4,162.32000	4.16232	4,430,630	10.21	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,969.41000	2.96941	2,736,360	10.21	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,491.93000	8.49193	8,100,950	12.10	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,726.26000	3.72626	3,974,090	10.37	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,294.76000	1.29476	1,397,650	12.12	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,456.02000	3.45602	3,201,050	10.38	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												27,943,647.00	300	82,738
R2035	On	06/02/2020	Bond Future			9.97632	95.52334	9.89528	96.11145		10.82	51,582,603.60	540	118,255
R2035	On	07/05/2020	Bond Future			10.05504	92.76064	9.97099	93.36135		11.71	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.13489	94.46451	10.04749	95.07938		11.29	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.21677	91.73904	10.12607	92.36716		11.83	0.00	0	0
Total R2035 Future												51,582,603.60	540	118,255
R2035	On	06/02/2020	Bond Future	9.60	Call			723.56000	0.72356	552,940	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,913.95000	2.91395	3,331,440	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			748.03000	0.74803	573,300	10.18	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,863.00000	2.86300	3,276,380	10.18	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			699.61000	0.69961	533,060	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,965.51000	2.96551	3,387,070	10.14	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,505.60000	3.50560	3,846,580	11.46	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,118.84000	2.11884	1,859,110	11.46	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,587.32000	6.58732	7,076,320	10.56	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			639.83000	0.63983	528,120	10.56	0.00	0	3,530

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/05/2020	Bond Future	9.47	Call			1,232.04000	1.23204	1,051,830	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,935.63000	4.93563	5,356,130	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,391.17000	6.39117	5,924,350	12.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,038.19000	1.03819	1,172,080	12.86	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,256.78000	1.25678	1,074,050	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,884.33000	4.88433	5,302,310	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,282.04000	1.28204	1,096,760	11.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,833.64000	4.83364	5,249,070	11.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,460.91000	5.46091	5,022,960	12.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,303.01000	1.30301	1,465,770	12.53	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			7,032.75000	7.03275	7,536,390	10.44	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			532.21000	0.53221	435,140	10.44	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,629.99000	3.62999	3,978,680	11.43	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,022.62000	2.02262	1,770,600	11.43	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,583.40000	8.58340	9,091,810	10.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			717.68000	0.71768	611,220	10.10	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,341.62000	10.34162	10,883,200	10.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			454.63000	0.45463	381,340	10.10	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,955.65000	2.95565	2,665,480	10.95	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,863.54000	3.86354	4,188,240	10.95	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,990.69000	2.99069	2,698,410	10.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,826.89000	3.82689	4,149,480	10.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,920.51000	2.92051	2,632,460	10.94	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,900.17000	3.90017	4,226,990	10.94	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,928.16000	4.92816	4,565,970	11.91	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,456.75000	3.45675	3,722,680	11.91	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,849.33000	4.84933	4,490,380	11.89	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,514.00000	3.51400	3,783,170	11.89	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,888.85000	4.88885	4,528,280	11.90	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,485.44000	3.48544	3,752,990	11.90	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												51,582,603.60	540	171,606
R2037	On	06/02/2020	Bond Future			10.14902	87.03110	10.07315	87.58028		12.04	24,368,708.00	280	77,166
R2037	On	07/05/2020	Bond Future			10.23242	88.61693	10.15378	89.17785		12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.31854	85.98489	10.23677	86.55918		12.59	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.39771	87.60288	10.31301	88.18947		12.58	0.00	0	0
Total R2037 Future												24,368,708.00	280	77,166
R2037	On	06/02/2020	Bond Future	9.66	Put			3,558.20000	3.55820	3,989,210	10.86	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			492.02000	0.49202	370,360	10.88	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,500.27000	3.50027	3,927,790	10.88	0.00	0	0

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	06/02/2020	Bond Future	9.68	Call			511.05000	0.51105	385,890	10.91	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,442.81000	3.44281	3,866,830	10.91	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			473.36000	0.47336	355,190	10.86	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,279.71000	5.27971	5,685,120	11.50	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,115.55000	1.11555	957,720	11.51	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,225.85000	5.22585	5,628,940	11.51	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,139.05000	1.13905	978,890	11.53	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,172.56000	5.17256	5,573,320	11.53	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,092.53000	1.09253	937,020	11.50	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,266.57000	2.26657	2,040,100	12.14	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,988.98000	4.98898	5,336,800	12.14	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,296.70000	2.29670	2,068,270	12.15	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,945.20000	4.94520	5,291,060	12.15	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,327.03000	2.32703	2,096,650	12.17	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,901.71000	4.90171	5,245,620	12.17	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,685.52000	3.68552	3,400,110	12.27	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,619.00000	4.61900	4,920,180	12.27	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,720.15000	3.72015	3,433,110	12.28	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,582.92000	4.58292	4,882,470	12.28	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,651.04000	3.65104	3,367,260	12.26	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,655.32000	4.65532	4,958,130	12.26	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												24,368,708.00	280	77,166
R2040	On	06/02/2020	Bond Future			10.26423	89.61755	10.20371	90.08567		12.51	0.00	0	52,705
R2040	On	07/05/2020	Bond Future			10.34777	91.25053	10.28503	91.72891		12.94	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.43401	88.41603	10.36874	88.90624		13.13	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.51330	90.08003	10.44567	90.58113		13.14	0.00	0	0
Total R2040 Future												0.00	0	52,705
R2040	On	06/02/2020	Bond Future	9.75	Call			462.05000	0.46205	365,520	11.50	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			8.55000	0.00855	5,380	10.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,942.86000	15.94286	16,410,940	10.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.08000	0.00008	0,040	10.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,099.29000	4.09929	4,470,880	11.50	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			480.43000	0.48043	381,040	11.52	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,035.01000	4.03501	4,403,740	11.52	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			444.05000	0.44405	350,360	11.48	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,164.07000	4.16407	4,538,500	11.48	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			10,189.27000	10.18927	10,654,220	10.71	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,146.52000	1.14652	1,011,290	11.75	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,562.92000	5.56292	5,906,070	11.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	07/05/2020	Bond Future	10.00	Put			4,152.94000	4.15294	4,439,440	12.24	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,927.11000	1.92711	1,735,230	12.24	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,171.43000	1.17143	1,034,150	11.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,505.23000	5.50523	5,846,330	11.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,196.67000	1.19667	1,057,330	11.79	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,447.99000	5.44799	5,787,030	11.79	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			7,010.07000	7.01007	7,397,680	11.31	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			661.83000	0.66183	571,060	11.31	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,475.25000	2.47525	2,275,020	12.54	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			5,169.32000	5.16932	5,459,300	12.54	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,507.90000	2.50790	2,305,980	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			5,122.92000	5.12292	5,411,210	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,541.07000	2.54107	2,337,440	12.56	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			5,077.16000	5.07716	5,363,740	12.56	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,971.96000	4.97196	5,224,720	12.95	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,954.79000	3.95479	3,709,210	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			5,049.70000	5.04970	5,305,220	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			3,991.47000	3.99147	3,744,510	12.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			5,010.53000	5.01053	5,264,670	12.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,700.79000	3.70079	3,464,930	12.86	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			9,059.24000	9.05924	9,428,300	12.00	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,550.86000	1.55086	1,418,820	12.00	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			6,339.32000	6.33932	6,637,210	12.60	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,920.66000	2.92066	2,717,450	12.60	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,028.65000	4.02865	3,780,310	12.95	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,659.55000	1.65955	1,764,850	14.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,336.63000	9.33663	8,957,650	14.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			2,013.60000	2.01360	2,135,720	14.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			7,715.64000	7.71564	8,052,340	12.29	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,123.23000	2.12323	1,958,830	12.29	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			5,329.52000	5.32952	5,594,760	12.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,260.96000	10.26096	9,865,160	14.58	0.00	0	0
Total R2040 Option												0.00	0	17,280
Total For R2040												0.00	0	69,985
R2044	On	06/02/2020	Bond Future			10.36875	86.03033	10.29803	86.58017		13.17	0.00	0	50,331
R2044	On	07/05/2020	Bond Future			10.45142	87.59786	10.37818	88.15946		13.62	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.53668	84.82145	10.46062	85.39620		13.84	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.61510	86.41791	10.53637	87.00517		13.85	0.00	0	0
Total R2044 Future												0.00	0	50,331
R2044	On	06/02/2020	Bond Future	10.78	Put			581.24000	0.58124	693,470	13.69	0.00	0	328

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	06/02/2020	Bond Future	9.76	Put			4,681.75000	4.68175	5,152,210	11.48	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			10,390.87000	10.39087	10,937,290	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			8.33000	0.00833	4,910	11.27	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,826.74000	4.82674	5,302,620	11.44	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			272.55000	0.27255	198,590	11.44	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,214.48000	4.21448	3,776,870	13.69	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			311.60000	0.31160	229,310	11.50	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,610.85000	4.61085	5,078,400	11.50	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			326.01000	0.32601	240,750	11.53	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,540.54000	4.54054	5,005,120	11.53	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			297.65000	0.29765	218,270	11.48	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,632.40000	1.63240	1,435,510	12.85	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			8,174.95000	8.17495	8,655,550	11.91	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			485.92000	0.48592	404,920	11.91	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,849.23000	4.84923	5,216,380	12.83	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,602.41000	1.60241	1,407,960	12.83	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,429.31000	1.42931	1,249,420	12.72	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			4,987.31000	4.98731	4,604,810	14.07	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,763.57000	1.76357	1,942,670	14.07	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			9,129.31000	9.12931	9,627,170	11.91	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			363.16000	0.36316	299,420	11.91	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,797.23000	4.79723	5,161,940	12.85	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,742.14000	5.74214	6,147,650	12.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,451.80000	6.45180	6,023,850	14.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,245.91000	1.24591	1,379,560	14.62	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			9,707.72000	9.70772	10,214,400	11.91	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			303.83000	0.30383	248,910	11.91	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			5,170.68000	5.17068	5,552,390	12.72	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,861.91000	5.86191	6,272,090	12.50	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,075.21000	6.07521	5,657,560	14.47	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,357.19000	1.35719	1,501,140	14.47	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,141.73000	1.14173	987,980	12.51	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,801.71000	5.80171	6,209,560	12.51	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,166.31000	1.16631	1,010,220	12.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,117.65000	1.11765	966,230	12.50	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			5,876.71000	5.87671	5,496,340	14.45	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,778.97000	1.77897	1,594,440	12.96	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			2,095.21000	2.09521	2,266,900	14.74	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,719.00000	12.71900	13,237,930	12.36	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			380.00000	0.38000	324,180	12.36	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,742.35000	7.74235	8,171,150	12.64	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	06/08/2020	Bond Future	9.66	Call			1,273.93000	1.27393	1,127,980	12.64	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,556.85000	6.55685	6,947,070	12.96	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,431.53000	2.43153	2,625,910	14.45	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,806.75000	1.80675	1,620,240	12.98	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,501.46000	6.50146	6,889,700	12.98	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,834.52000	1.83452	1,646,060	12.99	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,446.18000	6.44618	6,832,470	12.99	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,842.94000	9.84294	10,321,200	12.36	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			738.81000	0.73881	642,320	12.36	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,915.17000	5.91517	6,281,660	13.15	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,127.02000	2.12702	1,918,760	13.15	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,661.15000	6.66115	6,258,090	14.74	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,245.69000	7.24569	6,846,770	14.37	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,707.19000	2.70719	2,895,530	14.37	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,523.90000	2.52390	2,308,750	12.94	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,790.06000	14.79006	15,309,420	12.65	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			566.02000	0.56602	498,120	12.65	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,705.23000	6.70523	7,068,770	13.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,060.70000	1.06070	947,570	12.65	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			7,010.14000	7.01014	7,383,970	12.93	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,493.70000	2.49370	2,280,270	12.93	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,259.14000	8.25914	7,836,270	14.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,837.92000	1.83792	1,664,950	12.65	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,958.59000	6.95859	7,330,700	12.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			5,215.59000	5.21559	5,523,430	13.41	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,834.49000	3.83449	3,553,420	13.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			5,175.30000	5.17530	5,481,490	13.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,761.39000	3.76139	3,483,620	13.40	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,677.44000	2.67744	2,453,720	13.01	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			11,349.12000	11.34912	11,823,250	12.65	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,505.38000	8.50538	8,077,250	14.79	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,222.74000	2.22274	2,381,870	14.79	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			8,354.14000	8.35414	8,768,430	12.65	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,256.48000	5.25648	5,565,970	13.40	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,306.84000	2.30684	2,471,230	14.70	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,797.70000	3.79770	3,518,280	13.41	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												0.00	0	66,675
R2048	On	06/02/2020	Bond Future			10.35473	89.37025	10.27890	89.97489		12.89	29,939,033.75	335	94,848
R2048	On	07/05/2020	Bond Future			10.43141	86.55885	10.35296	87.17624		14.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future			10.50910	88.14790	10.42774	88.77957		13.56	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.58800	85.36785	10.50379	86.01303		14.28	0.00	0	0
Total R2048 Future												29,939,033.75	335	94,848
R2048	On	06/02/2020	Bond Future	9.71	Call			300.89000	0.30089	217,710	11.75	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,086.53000	5.08653	5,607,990	11.75	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			314.79000	0.31479	228,580	11.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,012.33000	5.01233	5,530,760	11.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			287.52000	0.28752	207,290	11.72	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,161.40000	5.16140	5,685,810	11.72	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			1,152.42000	1.15242	985,250	12.84	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,910.23000	5.91023	6,360,450	12.84	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,177.72000	1.17772	1,007,950	12.86	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,848.56000	5.84856	6,296,180	12.86	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,127.64000	1.12764	963,060	12.82	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,972.55000	5.97255	6,425,360	12.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			10,784.84000	10.78484	11,325,400	12.10	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			629.92000	0.62992	538,810	12.10	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			12,963.81000	12.96381	13,535,210	12.10	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			382.86000	0.38286	322,590	12.10	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			2,957.68000	2.95768	2,678,560	13.18	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,851.87000	4.85187	5,204,420	13.18	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			2,994.35000	2.99435	2,713,050	13.19	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,807.38000	4.80738	5,157,750	13.19	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			2,921.23000	2.92123	2,644,280	13.16	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,896.71000	4.89671	5,251,430	13.16	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			2,972.12000	2.97212	2,715,640	13.75	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,686.75000	6.68675	7,075,450	13.75	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			2,906.86000	2.90686	2,654,090	13.72	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			6,788.06000	6.78806	7,180,470	13.72	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			2,939.40000	2.93940	2,684,770	13.74	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,737.24000	6.73724	7,127,790	13.74	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												29,939,033.75	335	118,488
R208	On	06/02/2020	Bond Future			6.60669	102.61465	6.60438	102.61714		0.55	0.00	0	12,683
R208	On	07/05/2020	Bond Future			6.37736	101.08112	6.37203	101.08565		0.56	0.00	0	0
R208	On	06/08/2020	Bond Future			5.92867	102.94886	5.91601	102.95672		0.43	0.00	0	0
R208	On	05/11/2020	Bond Future			4.85783	101.47081	4.83166	101.48088		0.25	0.00	0	0
Total R208 Future												0.00	0	12,683
R208	On	06/02/2020	Bond Future	6.13	Call			0.22000	0.00022	0,190	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			513.65000	0.51365	516,110	0.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/02/2020	Bond Future	6.14	Call			0.25000	0.00025	0,220	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			502.82000	0.50282	505,280	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.19000	0.00019	0,170	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			524.49000	0.52449	526,960	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,343.71000	1.34371	1,348,240	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,335.02000	1.33502	1,339,550	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,352.41000	1.35241	1,356,940	0.55	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			268.77000	0.26877	274,660	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			43.23000	0.04323	41,190	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			264.51000	0.26451	270,330	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			44.99000	0.04499	42,890	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			260.04000	0.26004	265,800	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			41.26000	0.04126	39,290	0.37	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			85.52000	0.08552	80,810	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			109.26000	0.10926	114,620	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			87.30000	0.08730	82,530	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			107.19000	0.10719	112,490	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			89.50000	0.08950	84,660	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			105.54000	0.10554	110,770	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	12,683
R209	On	06/02/2020	Bond Future			10.00382	72.51760	9.92288	73.01774		12.11	0.00	0	104,009
R209	On	07/05/2020	Bond Future			10.07783	70.68771	9.99412	71.19845		13.19	0.00	0	0
R209	On	06/08/2020	Bond Future			10.15278	71.98585	10.06605	72.50834		12.76	0.00	0	0
R209	On	05/11/2020	Bond Future			10.22613	70.18889	10.13644	70.72247		13.35	0.00	0	0
Total R209 Future												0.00	0	104,009
R209	On	06/02/2020	Bond Future	9.51	Call			424.70000	0.42470	315,340	11.35	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,057.94000	3.05794	3,448,720	11.35	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			440.27000	0.44027	327,880	11.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,008.08000	3.00808	3,395,830	11.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			409.42000	0.40942	303,070	11.33	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,108.18000	3.10818	3,501,970	11.33	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			3,637.54000	3.63754	4,058,880	11.17	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			278.93000	0.27893	200,130	11.17	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			992.28000	0.99228	844,970	12.35	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,381.27000	4.38127	4,744,700	12.35	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,012.79000	1.01279	863,350	12.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.47	Put			4,336.20000	4.33620	4,697,500	12.37	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			972.18000	0.97218	826,990	12.33	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,426.83000	4.42683	4,792,380	12.33	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	10.98	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,899.93000	36.89993	37,422,420	10.98	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	10.98	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,791.58000	36.79158	37,314,070	10.98	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	10.98	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,008.42000	37.00842	37,530,910	10.98	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,095.75000	3.09575	2,837,210	12.91	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,918.82000	3.91882	4,193,860	12.91	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,127.32000	3.12732	2,867,240	12.93	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,889.60000	3.88960	4,163,100	12.93	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,158.75000	3.15875	2,897,150	12.95	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,860.31000	3.86031	4,132,290	12.95	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												0.00	0	111,509
R210	On	06/02/2020	Bond Future			188.91536	188.91536	188.71270	188.71270			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.76028	189.76028	189.55767	189.55767			0.00	0	0
R210	On	06/08/2020	Bond Future			193.34270	193.34270	193.14215	193.14215			0.00	0	0
R210	On	05/11/2020	Bond Future			194.25527	194.25527	194.05491	194.05491			0.00	0	0
Total R210 Future												0.00	0	1,721
Total For R210												0.00	0	1,721
R212	On	06/02/2020	Bond Future			161.83395	161.83395	161.84020	161.84020			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.82227	164.82227	164.83184	164.83184			0.00	0	0
R212	On	06/08/2020	Bond Future			165.64574	165.64574	165.66064	165.66064			0.00	0	0
R212	On	05/11/2020	Bond Future			168.75400	168.75400	168.77260	168.77260			0.00	0	0
Total R212 Future												0.00	0	7,963
Total For R212												0.00	0	7,963
R213	On	06/02/2020	Bond Future			9.49572	86.31328	9.42473	86.73873		9.37	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.56599	84.33417	9.49218	84.76901		10.15	0.00	0	0
R213	On	06/08/2020	Bond Future			9.63693	85.88430	9.55992	86.33001		9.77	0.00	0	0
R213	On	05/11/2020	Bond Future			9.71046	83.94762	9.63031	84.40320		10.15	0.00	0	0
Total R213 Future												0.00	0	24,111
R213	On	06/02/2020	Bond Future	9.27	Call			864.01000	0.86401	698,110	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,801.38000	1.80138	2,060,930	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			888.63000	0.88863	719,540	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,765.00000	1.76500	2,021,360	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			839.82000	0.83982	677,100	9.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.26	Put			1,838.25000	1.83825	2,100,980	9.13	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,835.62000	3.83562	4,138,250	9.57	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			941.80000	0.94180	813,340	9.54	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,919.79000	3.91979	4,226,170	9.54	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			961.45000	0.96145	831,110	9.55	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,877.55000	3.87755	4,182,050	9.55	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			981.35000	0.98135	849,140	9.57	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,863.79000	1.86379	1,678,650	9.14	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,451.19000	3.45119	3,711,760	9.14	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,890.88000	1.89088	1,704,060	9.15	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,418.76000	3.41876	3,677,650	9.15	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,918.16000	1.91816	1,729,660	9.17	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,386.58000	3.38658	3,643,790	9.17	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,298.95000	3.29895	3,523,830	9.90	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,100.67000	3.10067	2,868,630	9.92	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,273.82000	3.27382	3,497,360	9.92	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,132.58000	3.13258	2,899,220	9.93	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,248.55000	3.24855	3,470,770	9.93	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,068.57000	3.06857	2,837,870	9.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,111
R214	On	06/02/2020	Bond Future			10.24239	70.86349	10.16660	71.34622		13.12	21,188,183.51	299	19,434
R214	On	07/05/2020	Bond Future			10.31567	68.85657	10.23737	69.34951		14.32	0.00	0	0
R214	On	06/08/2020	Bond Future			10.38971	70.12090	10.30864	70.62518		13.86	0.00	0	0
R214	On	05/11/2020	Bond Future			10.46499	68.14281	10.38121	68.65786		14.56	0.00	0	0
Total R214 Future												21,188,183.51	299	19,434
R214	On	06/02/2020	Bond Future	9.72	Call			405.98000	0.40598	306,270	12.17	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,364.41000	3.36441	3,747,430	12.17	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			421.19000	0.42119	318,650	12.19	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,311.18000	3.31118	3,691,370	12.19	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			391.15000	0.39115	294,250	12.15	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,418.12000	3.41812	3,803,950	12.15	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,525.95000	4.52595	4,957,120	11.79	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			176.74000	0.17674	125,180	11.79	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,620.80000	2.62080	2,957,750	12.48	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			678.23000	0.67823	532,450	12.48	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,444.31000	2.44431	2,118,680	13.41	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			851.40000	0.85140	1,008,500	13.41	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,723.25000	6.72325	7,142,600	12.65	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			425.90000	0.42590	352,310	12.65	0.00	0	1,250

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	07/05/2020	Bond Future	9.91	Put			3,687.14000	3.68714	3,991,170	13.79	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,563.13000	1.56313	1,374,220	13.79	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,122.73000	4.12273	3,790,320	15.08	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,528.17000	1.52817	1,688,700	15.08	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,196.23000	1.19623	1,038,590	13.52	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,328.59000	4.32859	4,663,890	13.52	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,218.94000	1.21894	1,059,240	13.54	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,283.37000	4.28337	4,616,610	13.54	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,173.77000	1.17377	1,018,190	13.50	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,374.16000	4.37416	4,711,520	13.50	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,079.64000	2.07964	1,873,270	12.99	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,186.52000	4.18652	4,484,430	12.99	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,108.51000	2.10851	1,900,350	13.01	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,149.77000	4.14977	4,445,890	13.01	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,051.18000	2.05118	1,846,610	12.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,223.78000	4.22378	4,523,490	12.97	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,317.69000	3.31769	3,064,590	14.14	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,137.01000	4.13701	4,398,960	14.14	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,349.82000	3.34982	3,095,290	14.16	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,106.15000	4.10615	4,366,670	14.16	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,285.42000	3.28542	3,033,770	14.12	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,167.83000	4.16783	4,431,230	14.12	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												21,188,183.51	299	26,184
Total for Bond												350,299,729.29	3,505	1,203,966
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

Contract 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 ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0

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 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
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

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/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 06/02/2020 GOVI			685.68500	685.68500	688.86300	688.86300			0.00	0	1,242
GOVI On 07/05/2020 GOVI			698.18100	698.18100	701.43000	701.43000			0.00	0	0
GOVI On 06/08/2020 GOVI			711.05900	711.05900	714.39100	714.39100			0.00	0	0
Total GOVI Future									0.00	0	1,242
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			142,770.00000	14.27700	174,550,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			142,870.00000	14.28700	174,650,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			142,670.00000	14.26700	174,450,000		0.00	0	0
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			185,600.00000	18.56000	218,090,000		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			185,700.00000	18.57000	218,190,000		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			185,500.00000	18.55000	217,990,000		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			137,390.00000	13.73900	170,710,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			137,490.00000	13.74900	170,810,000		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			137,290.00000	13.72900	170,610,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,242
Total for GOVI									0.00	0	1,242
AL37 On 06/02/2020 Index Future			679.89100	679.89100	680.33800	680.33800			0.00	0	0
AL37 On 07/05/2020 Index Future			692.28100	692.28100	692.74900	692.74900			0.00	0	0
AL37 On 06/08/2020 Index Future			705.05100	705.05100	705.54900	705.54900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/02/2020 Index Future			780.65300	780.65300	783.28600	783.28600			0.00	0	0
AL7T On 07/05/2020 Index Future			794.87900	794.87900	797.57500	797.57500			0.00	0	0
AL7T On 06/08/2020 Index Future			809.54200	809.54200	812.31200	812.31200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	06/02/2020	Index Future			693.71000	693.71000	696.82100	696.82100			0.00	0	414
ALBI	On	07/05/2020	Index Future			706.35200	706.35200	709.53300	709.53300			0.00	0	0
ALBI	On	06/08/2020	Index Future			719.38100	719.38100	722.64300	722.64300			0.00	0	0
Total ALBI Future												0.00	0	414
Total For ALBI												0.00	0	414
IGOV	On	06/02/2020	Index Future			259.32800	259.32800	259.73000	259.73000			0.00	0	1,011
IGOV	On	07/05/2020	Index Future			264.11700	264.11700	264.53100	264.53100			0.00	0	47
IGOV	On	06/08/2020	Index Future			269.05100	269.05100	269.48100	269.48100			0.00	0	0
Total IGOV Future												0.00	0	1,058
Total For IGOV												0.00	0	1,058
Total for Index												0.00	0	1,472
JIBAR F	On	18/12/2019	Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future												0.00	0	0
Total For JIBAR FUTURE												0.00	0	0
Total for Jibar												0.00	0	0
5Y STN	On	21/12/2021	Interest Rate Swap			95.29000	95.29000	95.23000	95.23000			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 :												350,299,729.29	3,505	1,206,731
AA06	On	15/04/2021	Spot Bond				100.89415		100.87067			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			8.06500	103.28410	8.05500	103.27445			464,430,283,500.00	57,585,900	19,195,300
Total AA07 SPOT												464,430,283,500.00	57,585,900	19,195,300
Total For AA07												464,430,283,500.00	57,585,900	19,195,300
AB01/R	On	24/11/2020	Spot Bond			10.00000	101.15600	10.00000	101.13000			0.00	0	0
Total AB01/R186 SPOT												0.00	0	0
Total For AB01/R186												0.00	0	0
AB016L	On	05/02/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT												0.00	0	0
Total For AB016U												0.00	0	0
AB017L	On	05/02/2020	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 AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.07994	11.37000	103.04863				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	103.23507	11.81000	103.20254				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	41.76702	100.00000	41.67408				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	37.58842	100.00000	37.50569				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ABC12: On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200				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			5.21000	278.06064	5.20500	278.04704				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.22165		100.20259				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00433		99.98165				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 14/05/2020 Spot Bond				101.00493		100.98422				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				101.88490		101.86306				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				101.23928		101.21799				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				102.04004		102.01823				0.00	2,000,000,000	3,000,000,000

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 ABFN16 SPOT										0.00	2,000,000,000	3,000,000,000
Total For ABFN16										0.00	2,000,000,000	3,000,000,000
ABFN1: On 26/09/2023 Spot Bond				103.56642		103.54489				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.50696		100.48553				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				101.30447		101.28241				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				102.38091		102.35915				0.00	0	110,000,000
Total ABFN22 SPOT										0.00	0	110,000,000
Total For ABFN22										0.00	0	110,000,000
ABFN2: On 25/05/2027 Spot Bond				104.00134		103.98201				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				101.37979		101.35868				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				102.75316		102.73171				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				103.32294		103.30201				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				100.54776		100.52616				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				100.47733		100.45483				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				100.77502		100.75251				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				100.91979		100.60938				0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN30 SPOT										0.00	2,000,000,000	1,000,000,000
Total For ABFN30										0.00	2,000,000,000	1,000,000,000
ABFN3 On 15/11/2021 Spot Bond				100.61231		100.59041				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				100.79808		100.77568				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				100.93677		100.91441				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				100.97179		100.95006				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				101.33845		101.31656				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				101.01373		100.99122				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				102.34853		102.32757				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				101.11404		101.09228				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				99.91809		99.89752				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond				99.91652		99.89556				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				99.91544		99.89421				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				99.91405		99.89250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN42 SPOT									0.00	0	0
Total For ABFN42									0.00	0	0
ABFN4: On 14/10/2022 Spot Bond				101.30467		101.28308			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				101.32746		101.30549			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				101.34378		101.32153			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				100.29283		100.26350			0.00	7,500,000,000	15,000,000,000
Total ABJ01 SPOT									0.00	7,500,000,000	15,000,000,000
Total For ABJ01									0.00	7,500,000,000	15,000,000,000
ABK10 On 14/02/2020 Spot Bond				100.97715		100.95413			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.68340		100.65363			0.00	0	2,000,000,000
Total ABK12 SPOT									0.00	0	2,000,000,000
Total For ABK12									0.00	0	2,000,000,000
ABK6 On 05/06/2020 Spot Bond				100.20474		100.17892			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				99.77308		99.74598			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			6.58000	150.62966	6.58000	150.59046			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	83.27155	100.00000	83.11052			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			6.88000	133.55806	6.88000	133.52197		1,926,400,000,000.00		280,000,000	280,000,000
Total ABKI03 SPOT								1,926,400,000,000.00		280,000,000	280,000,000
Total For ABKI03								1,926,400,000,000.00		280,000,000	280,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	30.86085	100.00000	30.78993		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.29000	127.08885	8.29500	127.02675			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.13234	100.00000	12.10432			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				96.37334		96.32207			0.00	0	150,000,000
Total ABKS1 SPOT									0.00	0	150,000,000
Total For ABKS1									0.00	0	150,000,000
ABN05 On 18/04/2021 Spot Bond			4.52000	204.64635	4.51500	204.61715			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.49000	130.42623	4.49500	130.36843			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			4.63500	173.58720	4.65000	173.36250			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			4.42000	209.60132	4.40000	210.01100			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.90500	99.03925	8.89500	99.04234			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			9.82000	103.16858	9.77000	103.39691			0.00	0	10,000,000
Total ABN79 SPOT									0.00	0	10,000,000
Total For ABN79									0.00	0	10,000,000
ABN80 On 31/03/2021 Spot Bond			7.56500	100.35993	7.55500	100.35168			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			10.36500	100.43833	10.31500	100.65722			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.59000	103.92898	7.58000	103.92044		18,374,362,314,000.00		2,420,864,600	1,210,432,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS11 SPOT									18,374,362,314,000.00	2,420,864,600	1,210,432,300
Total For ABS11									18,374,362,314,000.00	2,420,864,600	1,210,432,300
ABS12 On 14/05/2020 Spot Bond			7.47000	101.45324	7.46000	101.43726			871,760,952,000.00	116,701,600	29,175,400
Total ABS12 SPOT									871,760,952,000.00	116,701,600	29,175,400
Total For ABS12									871,760,952,000.00	116,701,600	29,175,400
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.74484	9.20000	100.72040			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			8.27000	103.78347	8.26000	103.78235			1,277,989,564,000.00	154,533,200	38,633,300
Total ABS13 SPOT									1,277,989,564,000.00	154,533,200	38,633,300
Total For ABS13									1,277,989,564,000.00	154,533,200	38,633,300
ABS14 On 11/11/2020 Spot Bond			7.62000	102.25873	7.61000	102.24652			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			8.22500	104.76142	8.21500	104.76433			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.61500	109.01098	8.56500	109.22565			11,199,500,000,000.00	1,300,000,000	1,300,000,000
Total ABS16 SPOT									11,199,500,000,000.00	1,300,000,000	1,300,000,000
Total For ABS16									11,199,500,000,000.00	1,300,000,000	1,300,000,000
ABS17 On 11/11/2027 Spot Bond			9.16500	109.06368	9.11500	109.32918			27,495,000,000,000.00	3,000,000,000	1,500,000,000
Total ABS17 SPOT									27,495,000,000,000.00	3,000,000,000	1,500,000,000
Total For ABS17									27,495,000,000,000.00	3,000,000,000	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.14500	107.51259	8.13500	107.52217			20,362,500,000,000.00	2,500,000,000	7,500,000,000
Total ABS18 SPOT									20,362,500,000,000.00	2,500,000,000	7,500,000,000
Total For ABS18									20,362,500,000,000.00	2,500,000,000	7,500,000,000
ABS6 On 01/06/2020 Spot Bond			7.67000	100.48908	7.66000	100.47327			2,877,903,652,000.00	375,215,600	93,803,900
Total ABS6 SPOT									2,877,903,652,000.00	375,215,600	93,803,900
Total For ABS6									2,877,903,652,000.00	375,215,600	93,803,900
ABS7 On 11/09/2026 Spot Bond			9.02500	101.10560	8.97500	101.32847			73,303,472,310,000.00	8,122,268,400	3,495,567,100
Total ABS7 SPOT									73,303,472,310,000.00	8,122,268,400	3,495,567,100
Total For ABS7									73,303,472,310,000.00	8,122,268,400	3,495,567,100
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.21021	100.00000	11.18526			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			4.06000	289.65564	4.05500	289.65076			1,055,600,000,000.00	260,000,000	130,000,000

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 ABSI2 SPOT									1,055,600,000,000.00	260,000,000	130,000,000
Total For ABSI2									1,055,600,000,000.00	260,000,000	130,000,000
ABSI4 On 31/01/2022 Spot Bond			3.59000	160.47776	3.59000	160.44854			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.26500	103.44112	11.21500	103.58442			0.00	0	200,000,000
Total ABX01 SPOT									0.00	0	200,000,000
Total For ABX01									0.00	0	200,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200			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				99.82708		99.80229			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				99.83087		99.80660			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.89000	99.84891	7.88000	99.82758			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond				243.62534		241.10591			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				243.66548		241.14054				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				99.83582		99.81223				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	101.35800	10.00000	101.33200				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				99.83528		99.81161				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				99.06115		99.03677				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				100.14610		100.12339				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				99.83195		99.80782				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				99.83149		99.80728				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				99.83149		99.80728				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				99.82832		99.80366				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				99.82832		99.80366				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				164.88550		163.26963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				166.80190		165.01937				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				97.75603		97.72608				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				99.83754		99.81418				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				100.79157		100.76688				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				101.12597		101.10157				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				99.83827		99.81502				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				99.84109		99.81825				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				100.61066		100.59011				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				101.81168		101.79156				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				100.50619		100.48315				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				100.50915		100.48597				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				100.35951		100.33387				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond				103.45019		103.42711				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond				104.60343		104.57454				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond				102.36700		102.33790				0.00	0	70,000,000
Total AGT02 SPOT										0.00	0	70,000,000
Total For AGT02										0.00	0	70,000,000
AGT03 On 05/06/2025 Spot Bond				100.24380		100.21328				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				101.29861		101.27549				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				101.05322		101.03012				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				101.19183		101.16625				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				101.27584		101.25313				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				101.26823		101.24566				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				101.35190		101.32781				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				101.43552		101.40992				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond				101.70887		101.67831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond				101.79230		101.76022				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				101.37024		101.34882				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				100.51750		100.49394				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			9.09500	105.38875	9.08500	105.39455				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				100.53527		100.51090				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				100.55895		100.53350				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				100.72418		100.69117				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				100.50262		100.47974				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				100.51743		100.49387				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				100.53519		100.51082				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C: On 21/08/2024 Spot Bond				100.55885		100.53340				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				100.72396		100.69095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI 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
AHL1BI 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	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.96000	109.16420	8.95000	109.16811		3,285,040,640,000.00		366,634,000	162,658,500
Total AIR02 SPOT								3,285,040,640,000.00		366,634,000	162,658,500
Total For AIR02								3,285,040,640,000.00		366,634,000	162,658,500
AIR04 On 29/05/2024 Spot Bond			8.59500	102.73437	8.58500	102.74762		638,268,997,500.00		74,260,500	24,753,500
Total AIR04 SPOT								638,268,997,500.00		74,260,500	24,753,500
Total For AIR04								638,268,997,500.00		74,260,500	24,753,500
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			10.95000	94.54356	10.88000	94.92940		160,443,780,000.00		14,652,400	187,326,200
Total AIR05 SPOT								160,443,780,000.00		14,652,400	187,326,200
Total For AIR05								160,443,780,000.00		14,652,400	187,326,200
AIRL01 On 30/04/2028 Spot Bond			4.84000	174.90847	4.85500	174.68618		0.00		0	294,000,000
Total AIRL01 SPOT								0.00		0	294,000,000
Total For AIRL01								0.00		0	294,000,000
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total APF01U SPOT								0.00		0	0
Total For APF01U								0.00		0	0
APF04 On 21/10/2021 Spot Bond				101.32308		101.29817		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.83030		100.80771				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				100.97007		100.94594				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				101.93196		101.90781				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				100.61996		100.59527				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				101.21855		101.19422				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				100.04493		100.02237				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				99.91616		99.89510				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
ASN02L On 07/12/2033 Spot Bond			4.67000	226.84350	4.65000	227.26259			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			4.68500	203.71424	4.66500	204.10834		6,531,827,000,000.00	1,394,200,000	697,100,000	
Total ASN037 SPOT								6,531,827,000,000.00	1,394,200,000	697,100,000	
Total For ASN037								6,531,827,000,000.00	1,394,200,000	697,100,000	
ASN05L On 22/04/2020 Spot Bond				101.28412		101.25948		0.00	0	0	
Total ASN058 SPOT								0.00	0	0	
Total For ASN058								0.00	0	0	
ASN05L On 28/04/2020 Spot Bond				101.13190		101.10734		0.00	0	0	
Total ASN059 SPOT								0.00	0	0	
Total For ASN059								0.00	0	0	
ASN06L On 30/04/2020 Spot Bond				101.06714		101.04297		0.00	0	0	
Total ASN061 SPOT								0.00	0	0	
Total For ASN061								0.00	0	0	
ASN06L On 22/05/2020 Spot Bond				100.00000		100.00000		0.00	0	0	
Total ASN064 SPOT								0.00	0	0	
Total For ASN064								0.00	0	0	
ASN06L On 07/02/2020 Spot Bond				100.85604		100.83234		0.00	0	0	
Total ASN069 SPOT								0.00	0	0	
Total For ASN069								0.00	0	0	
ASN07L On 20/06/2020 Spot Bond				99.81475		99.78820		0.00	0	0	
Total ASN078 SPOT								0.00	0	0	
Total For ASN078								0.00	0	0	
ASN08L On 20/09/2020 Spot Bond				99.84328		99.82075		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.28834		100.26626			0.00	78,800,000	127,300,000
Total ASN083 SPOT									0.00	78,800,000	127,300,000
Total For ASN083									0.00	78,800,000	127,300,000
ASN08: On 03/09/2020 Spot Bond				100.27160		100.24445			0.00	0	873,000,000
Total ASN084 SPOT									0.00	0	873,000,000
Total For ASN084									0.00	0	873,000,000
ASN08: On 01/10/2020 Spot Bond				151.77323		149.12441			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				100.00000		100.00000			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				101.27994		101.25586			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				100.77894		100.75468			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				92.11846		92.09321			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				100.27227		100.24755			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				100.09621		100.01652			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				99.79059		99.76060			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN13: On 20/12/2020 Spot Bond				99.79247		99.76275			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134: On 05/03/2021 Spot Bond				100.00000		100.00000				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			4.32000	158.12290	4.32000	158.09102				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				100.00000		100.00000				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				100.51867		100.49775				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				100.00000		100.00000				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				87.95002		87.76328				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				100.94716		100.92260				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				100.96739		100.94263				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147: On 31/01/2022 Spot Bond			4.36500	157.97915	4.36500	157.94713				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149: On 31/05/2021 Spot Bond				56.51224		56.15692				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150: On 02/06/2021 Spot Bond				100.27822		100.25296				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152: On 31/03/2028 Spot Bond			5.27500	165.76480	5.29000	165.54862				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				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				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.87016		100.84530				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.58402		100.55967				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000		100.00000				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				100.00000		100.00000				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				100.44870		100.42516				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 20/06/2022 Spot Bond				99.81862		99.79257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond				100.02175		99.99996				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				101.84108		101.81641				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			4.62500	104.83761	4.63500	104.67137				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				99.84717		99.82518				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				99.84563		99.82342				0.00	0	200,000,000
Total ASN203 SPOT										0.00	0	200,000,000
Total For ASN203										0.00	0	200,000,000
ASN20(On 20/06/2022 Spot Bond				99.82043		99.79668				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				100.50867		100.48037				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				100.55411		100.52325				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond				100.34836		100.32514				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				100.34070		100.31622				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24(On 09/03/2020 Spot Bond				100.13857		100.06040				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25(On 29/05/2021 Spot Bond				100.32380		100.30072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26 On 20/06/2023 Spot Bond				99.81900		99.79300				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				99.84623		99.82411				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				100.67657		100.65236				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				100.56697		100.54228				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				100.53408		100.50977				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				99.99959		99.97618				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				101.91464		101.89071				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				99.83867		99.81547				0.00	0	115,000,000
Total ASN300 SPOT										0.00	0	115,000,000
Total For ASN300										0.00	0	115,000,000
ASN31 On 20/12/2023 Spot Bond				99.80767		99.78007				0.00	0	345,000,000
Total ASN310 SPOT										0.00	0	345,000,000
Total For ASN310										0.00	0	345,000,000
ASN31 On 17/01/2020 Spot Bond				103.93351		103.22362				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31 On 20/01/2021 Spot Bond				100.12526		100.10381				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond				101.07786		101.05345				0.00	0	14,200,000,000

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 ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond				101.60892		101.58743				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.59500	93.29193	4.59500	93.27236				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.86500	89.07441	4.85000	89.20292				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond				99.84451		99.82215				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond				99.82959		99.80511				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond				100.78771		100.76317				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond				99.84372		99.82124				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.73500	103.26383	4.74500	103.10025				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond				99.83675		99.81328				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond				100.70391		100.68126				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond				100.70391		100.68126				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond				99.84711		99.82512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35 On 20/06/2024 Spot Bond				99.83863		99.81543				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35 On 20/06/2024 Spot Bond				99.84146		99.81866				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35 On 20/06/2024 Spot Bond				99.84146		99.81866				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond				100.27144		100.24702				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond				99.81981		99.79394				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond				99.84350		99.82100				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond				99.83953		99.81647				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond				101.08516		101.06114				0.00	0	300,000,000
Total ASN381 SPOT										0.00	0	300,000,000
Total For ASN381										0.00	0	300,000,000
ASN38 On 15/03/2021 Spot Bond				99.90994		99.88728				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond				99.90994		99.88728				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond				99.82155		99.79593				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond				99.84255		99.81992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN388 SPOT									0.00	0	0
Total For ASN388									0.00	0	0
ASN39 On 20/11/2020 Spot Bond				100.21683		100.19390			0.00	0	0
Total ASN395 SPOT									0.00	0	0
Total For ASN395									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.66678		100.64441			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.61500	102.00579	7.60500	101.99438		16,421,523,619,000.00	2,156,470,600	1,078,235,300	
Total BAW19 SPOT								16,421,523,619,000.00	2,156,470,600	1,078,235,300	
Total For BAW19								16,421,523,619,000.00	2,156,470,600	1,078,235,300	
BAW21 On 24/03/2022 Spot Bond			7.84000	105.00585	7.83000	105.00462		555,040,640,000.00	70,796,000	17,699,000	
Total BAW21 SPOT								555,040,640,000.00	70,796,000	17,699,000	
Total For BAW21								555,040,640,000.00	70,796,000	17,699,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.00680	9.30000	101.98132		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				101.93932		101.86165		0.00	0	20,000,000	
Total BAW22 SPOT								0.00	0	20,000,000	
Total For BAW22								0.00	0	20,000,000	
BAW25 On 08/05/2020 Spot Bond				101.24508		101.22410		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				101.17075		101.14742		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				100.49831		100.47445		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond				100.18081		100.15797				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				101.65122		101.62918				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				105.62162		105.59206				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				103.20606		103.17729				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.19000	106.20581	11.18000	106.17965				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				102.41607		102.38342				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				102.27480		102.24409				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				103.96605		103.94157				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				102.29496		102.26397				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				102.80250		102.77495				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				102.27490		102.24419				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			10.99500	102.71893	10.98500	102.71612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA65 On 30/06/2021 Spot Bond				102.14386		102.11497				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				102.14386		102.11497				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				102.14386		102.11497				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			11.87500	103.74674	11.82500	103.93392				0.00	0	280,000,000
Total BAYA72 SPOT										0.00	0	280,000,000
Total For BAYA72										0.00	0	280,000,000
BAYA73 On 31/03/2022 Spot Bond				102.62705		102.59702				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond				102.11947		102.08998				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond				102.42987		102.40070				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond				102.42992		102.40076				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond				102.11550		102.08614				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				102.89954		102.86018				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				105.24742		105.21417				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond				103.00033		102.95957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond				102.59747		102.56230				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond				102.64693		102.61107				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				102.64693		102.61107				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				102.64693		102.61107				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond				102.33565		102.29922				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB16 On 30/09/2022 Spot Bond				102.64760		102.61173				0.00	0	60,000,000
Total BAYB17 SPOT										0.00	0	60,000,000
Total For BAYB17										0.00	0	60,000,000
BAYB17 On 30/09/2022 Spot Bond				102.64760		102.61173				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond				102.64760		102.61173				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD19 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
BAYD21 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
BAYD31 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
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond				100.28327		100.26314				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				100.71847		100.69611				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				100.08857		100.01067				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			8.82000	97.14878	8.77000	97.40998				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.29825	100.00000	9.27767				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond				100.93200		100.90750				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				100.19288		100.16854				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7I 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
BGL03 On 05/02/2020 Spot Bond				101.45695		101.43559				0.00	9,400,000,000	4,710,000,000
Total BGL03 SPOT										0.00	9,400,000,000	4,710,000,000
Total For BGL03										0.00	9,400,000,000	4,710,000,000
BGL04 On 05/02/2020 Spot Bond			7.99500	103.79726	7.98500	103.77635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.69000	104.23548	9.68000	104.21536				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				101.65758		101.63416				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.59500	108.44154	9.58500	108.43793				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.28730		100.25853				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			9.39000	103.82134	9.38000	103.80279				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				104.25874		104.23524				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			10.17000	104.14533	10.16000	104.12997				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				104.39622		104.37268				0.00	0	10,000,000
Total BGL12 SPOT										0.00	0	10,000,000
Total For BGL12										0.00	0	10,000,000
BGL13 On 20/08/2021 Spot Bond			8.59500	108.48396	8.58500	108.47512				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				105.05779		105.03417				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				103.81851		103.79618				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				100.52731		100.49791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				106.61837		106.59540				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				104.85395		104.83019				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				105.33626		105.31187				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				106.61171		106.58701				0.00	0	10,000,000
Total BGT01 SPOT										0.00	0	10,000,000
Total For BGT01										0.00	0	10,000,000
BID07 On 30/06/2020 Spot Bond				102.15164		102.13096				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				102.95031		102.92845				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				100.72844		100.70635				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				100.63498		100.61226				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			8.33500	104.88594	8.32500	104.89619				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				100.12031		100.09978				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				99.91575		99.89456				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				101.00768		100.98581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond				100.94650		100.92413				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				101.13007		101.10384				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond				101.56253		101.53659				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				100.57062		100.54463				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				100.69180		100.66370				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				99.77983		99.75758				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond				100.17058		100.15015				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond				99.78920		99.76789				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				101.27801		101.25623				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				101.79742		101.77489				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 22/03/2020 Spot Bond				99.79859		99.77822				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1 On 23/07/2020 Spot Bond				101.07816		101.05710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1 On 23/01/2020 Spot Bond				101.02608		101.00562				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF1 On 19/11/2020 Spot Bond				100.51085		100.48956				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				100.53274		100.51053				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				100.54507		100.52235				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										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
BWZ20 On 27/03/2020 Spot Bond				101.89393		101.86966				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond				101.87269		101.84869				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				100.80486		100.77978				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				99.91725		99.89646				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.91000	101.07392	7.90000	101.05661				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				102.16008		102.13770				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.91500	105.26409	7.90500	105.25506				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				101.21090		101.18957				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				100.50749		100.48439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond				101.09861		101.07591			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.76500	107.86870	9.71500	114.26164		93,658,068,000.00	9,591,200	2,397,800	
Total CCT01 SPOT								93,658,068,000.00	9,591,200	2,397,800	
Total For CCT01								93,658,068,000.00	9,591,200	2,397,800	
CCT02 On 12/06/2024 Spot Bond			9.56500	107.38401	9.51500	107.54447		13,429,883,638,000.00	1,404,065,200	651,016,300	
Total CCT02 SPOT								13,429,883,638,000.00	1,404,065,200	651,016,300	
Total For CCT02								13,429,883,638,000.00	1,404,065,200	651,016,300	
CCT03 On 15/03/2025 Spot Bond			9.76500	108.32566	9.71500	108.50675		58,574,208,042,000.00	5,998,382,800	2,664,595,700	
Total CCT03 SPOT								58,574,208,042,000.00	5,998,382,800	2,664,595,700	
Total For CCT03								58,574,208,042,000.00	5,998,382,800	2,664,595,700	
CCT04 On 17/07/2027 Spot Bond			9.81500	105.96885	9.76500	106.20846		12,534,583,386,000.00	1,277,084,400	425,694,800	
Total CCT04 SPOT								12,534,583,386,000.00	1,277,084,400	425,694,800	
Total For CCT04								12,534,583,386,000.00	1,277,084,400	425,694,800	
CGR14 On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33160		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				102.64551		102.61714		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				102.26449		102.23464		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				101.71931		101.69012		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				101.55308		101.52378		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				99.71966		99.69142		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				100.89038		100.86066		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				102.33110		102.30179				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				101.21002		101.17900				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond				101.03429		101.00469				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				101.97364		101.94396				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				101.24299		101.21471				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.52140	10.11000	104.49340				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.87736	3.14000	154.85094				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			4.29000	151.28640	4.29000	151.25581				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200				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	101.35800	10.00000	101.33200				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	101.35800	10.00000	101.33200				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				100.76181		100.73555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.18500	99.14955	10.17500	99.14701				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.70500	100.56299	10.69500	100.56092				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				99.81872		99.79267				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.74619		100.72047				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/12/2023 Spot Bond				99.18221		99.15629				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 20/03/2024 Spot Bond			9.36500	106.49730	9.35500	106.50599				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 06/08/2023 Spot Bond				101.05739		101.02879				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.50500	107.81838	11.49500	107.81934				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				101.09726		101.06757				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond				101.16976		101.14440				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				107.28128		107.26175				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.19000	104.25408	8.18000	104.24314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	100.96469	10.98000	100.93504				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.50190	11.00000	102.47175				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				99.82056		99.79483				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.29500	105.40843	11.28500	105.41340				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				99.80410		99.77603				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				99.83945		99.81639				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				101.23811		101.21123				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/12/2019 Spot Bond				102.81662		102.78123				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				99.83864		99.81545				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond				99.89121		99.86680				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				99.87973		99.84865				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.72119		100.69634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.71728		100.69256				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				99.83853		99.81534				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				101.53966		101.54368				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				99.83759		99.81426				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				102.64190		102.64190				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				103.45492		103.45492				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				100.04134		100.01623				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				102.05109		102.02480				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				100.35375		100.33009				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				99.81310		99.78631				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				101.68575		101.65560				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				99.73280		102.23944				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				99.80374		99.77561				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				105.07581		105.07581				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				101.54151		101.50795				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				108.90300		108.90300				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				107.69400		107.69400				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				108.99700		108.99700				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				100.77807		100.75350				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				107.16600		107.16600				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				99.76434		99.73065				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				149.55000		149.55000				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				109.60200		109.60200				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				110.27700		110.27700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				110.89300		110.89300				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				150.53000		150.53000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				99.82161		99.79602				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				99.83009		99.80570				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				101.81010		101.78645				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				152.09000		152.09000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.09000	104.94614	8.08000	104.93713				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.59000	157.26299	4.59000	157.23017				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.74000	117.32687	6.74500	117.26833				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.98000	116.02082	6.98500	115.96224				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond				99.79792		99.76895				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.62574		100.60074				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.98173		100.95729				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.35202		100.32691				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				103.22923		103.20508				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.36000	106.80404	9.35000	106.79725				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.11500	104.33960	9.10500	104.33429				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				99.91199		99.88986				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond				101.76776		101.74516				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.76040		101.73684				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.76931		102.74591				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond				100.65337		100.62609				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.13236		100.04414				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				99.81969		99.79383				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	28.14451	100.00000	28.08188				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
CLN481 On 07/06/2022 Spot Bond				100.13181		100.04372				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.62684		100.60166				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				101.93248		101.90934				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				101.53858		101.51548				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			8.29000	102.72848	8.28000	102.72385				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				100.27927		100.25571				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			11.79500	101.97610	11.78500	101.96545				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			8.59500	104.69301	8.58500	104.69236				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond				101.84165		101.81929				0.00	0	750,000,000
Total CLN489 SPOT										0.00	0	750,000,000
Total For CLN489										0.00	0	750,000,000
CLN490 On 28/03/2022 Spot Bond				102.75977		102.73651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond				99.82012		99.79428				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.79000	102.55338	10.78000	102.54557				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond				100.33125		100.30764				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			8.99500	106.80432	8.98500	106.81735				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				101.63703		101.61272				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				102.22318		102.14380				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				100.56591		100.54128				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond				101.50052		101.47723				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				101.58016		101.55517				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				101.64000		101.61405				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				101.64000		101.61405				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				101.16682		101.14353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond				100.20677		100.18107				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond				100.48684		100.45975				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				101.55436		101.52979				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				98.14438		98.12116				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	102.40504	9.96000	102.37771				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	101.18116	10.01000	101.15416				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				100.46430		100.43840				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.27425	9.60000	101.25692				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				100.02261		99.99988				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				99.91329		99.89154				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				100.38518		100.36110				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				100.72949		100.70520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	102.37528	9.20000	102.34999				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				101.17363		101.15021				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				101.12609		101.10168				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				102.47857		102.45505				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				101.42905		101.40323				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				102.19969		102.17607				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				100.02173		99.99999				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				100.02261		99.99988				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				101.92840		101.90569				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				99.82932		99.80478				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				101.39743		101.37252				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			10.04500	105.42458	9.99500	105.60886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				99.50025		99.47383				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond				101.17846		101.15444				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				100.64278		100.61709				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond				99.78333		99.75228				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond				101.55399		101.52678				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond				115.05000		114.61300				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond				100.27454		100.24986				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
CLN542 On 07/06/2023 Spot Bond				108.50800		108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond				101.48363		101.45965				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond				101.53080		101.50400				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.51500	105.53425	9.46500	105.75535				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.56500	104.10656	9.51500	104.28694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.65500	103.08439	9.60500	103.28268				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.77000	104.59854	4.77500	104.55150				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond				258.72540		259.19000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.77000	104.59768	4.77500	104.55060				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				110.07800		108.79700				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond				114.00400		115.57800				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond				100.27440		100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond				100.27063		100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond				101.01506		100.99045				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond				100.70744		100.68212				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond				100.74986		100.72571				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond				100.44547		100.42067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond				101.66991		101.64063				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				117.34200		116.00200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond				100.79553		100.77071				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.84758	10.16000	100.82013				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.51500	103.71573	9.46500	103.91600				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond				100.85982		100.83526				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond				100.50851		100.48536				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				101.70853		101.67856				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				100.22370		100.19885				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				100.76533		100.74146				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				100.78777		100.76151				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				100.79586		100.76933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.74500	101.87114	9.69500	102.06725				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				100.77494		100.74997				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				100.76188		100.73649				0.00	0	1,536,500,000
Total CLN573 SPOT										0.00	0	1,536,500,000
Total For CLN573										0.00	0	1,536,500,000
CLN573 On 11/02/2024 Spot Bond				100.76792		100.74397				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				99.90827		99.88519				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				102.96400		102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond				99.81793		99.79180				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond				101.35925		101.33503				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond				101.80689		101.78181				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond				101.85205		101.82318				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond				100.77896		100.75469				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond				100.26416		100.24042				0.00	0	27,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond				99.89633		99.87036				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond				101.27584		101.25313				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond				100.25963		100.23630				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond				100.54864		100.52340				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond				100.01723		100.04590				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond				99.91421		99.89261				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond				99.88557		99.86259				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond				99.89773		99.87211				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond				101.97341		101.94840				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.96000	100.48563	4.96500	100.43990				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond				100.44063		100.41611				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond				100.10084		100.01999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond				101.81394		101.79072				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond				100.44063		100.41611				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	102.21413	9.16000	102.19978				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond				101.73821		101.71410				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond				100.01298		100.04311				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond				99.88557		102.05554				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond				99.88557		102.05554				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond				100.21552		100.19158				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	103.06981	8.74500	103.04584				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond				100.87052		100.84766				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond				100.72492		100.70158				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond				101.67634		101.64846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond				101.41479		101.39005				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond				100.50682		100.48255				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	101.10114	9.32000	101.07597				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond				101.18876		101.16551				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond				101.66819		101.64046				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond				100.09620		100.01650				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond				100.49560		100.47187				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond				100.26404		100.24030				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond				101.47973		101.45789				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond				101.86974		101.84158				0.00	0	10,000,000
Total CLN616 SPOT										0.00	0	10,000,000
Total For CLN616										0.00	0	10,000,000
CLN616 On 20/12/2024 Spot Bond				101.52975		101.50494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond				101.51611		101.49022				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond				100.25960		100.23627				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond				100.99953		100.97644				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond				100.99728		100.97424				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 28/04/2021 Spot Bond				100.92897		100.90703				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond				101.15929		101.13051				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond				100.86015		100.83594				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.72500	102.76460	8.79000	103.96854				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond				100.63939		100.61271				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond				100.74767		100.72142				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			11.59500	87.03011	11.51500	87.49346				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond				100.48483		100.46178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN629 SPOT									0.00	0	0
Total For CLN629									0.00	0	0
CLN63(On 19/08/2025 Spot Bond			10.21500	99.94028	10.16500	100.12130			0.00	0	0
Total CLN630 SPOT									0.00	0	0
Total For CLN630									0.00	0	0
CLN63(On 19/08/2025 Spot Bond				100.40594		100.37940			0.00	0	0
Total CLN631 SPOT									0.00	0	0
Total For CLN631									0.00	0	0
CLN63(On 21/05/2021 Spot Bond				100.33243		100.30917			0.00	0	0
Total CLN632 SPOT									0.00	0	0
Total For CLN632									0.00	0	0
CLN63(On 09/10/2034 Spot Bond				100.21797		100.18948			0.00	0	0
Total CLN633 SPOT									0.00	0	0
Total For CLN633									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.82000	97.14878	8.77000	97.40998			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF1(On 20/06/2020 Spot Bond				99.83664		99.81318			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1(On 17/08/2021 Spot Bond				100.62076		100.59596			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			8.45000	111.37706	8.44000	111.38354			0.00	0	5,314,900,000
Total COJ05 SPOT									0.00	0	5,314,900,000
Total For COJ05									0.00	0	5,314,900,000
COJ07 On 23/03/2021 Spot Bond			8.27000	105.35667	8.26000	105.34542		906,643,408,000.00		109,630,400	27,407,600
Total COJ07 SPOT								906,643,408,000.00		109,630,400	27,407,600
Total For COJ07								906,643,408,000.00		109,630,400	27,407,600
COJ08 On 22/06/2026 Spot Bond			10.07500	106.20993	10.02500	106.42653		44,748,874,170,000.00		4,441,575,600	1,630,525,200
Total COJ08 SPOT								14,748,874,170,000.00		4,441,575,600	1,630,525,200
Total For COJ08								14,748,874,170,000.00		4,441,575,600	1,630,525,200
COJG0 On 09/06/2024 Spot Bond			8.77500	105.23102	8.76500	105.24397		8,167,576,950,000.00		930,778,000	232,694,500
Total COJG01 SPOT								8,167,576,950,000.00		930,778,000	232,694,500
Total For COJG01								8,167,576,950,000.00		930,778,000	232,694,500
COT01 On 03/04/2023 Spot Bond			9.43000	100.85124	9.42000	100.85359		11,453,082,024,000.00		1,214,536,800	303,634,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COT01 SPOT									11,453,082,024,000.00	1,214,536,800	303,634,200
Total For COT01									11,453,082,024,000.00	1,214,536,800	303,634,200
COT02 On 03/04/2028 Spot Bond			11.21000	96.57733	11.16000	96.80534			154,025,400,000,000.00	13,740,000,000	6,770,000,000
Total COT02 SPOT									154,025,400,000,000.00	13,740,000,000	6,770,000,000
Total For COT02									154,025,400,000,000.00	13,740,000,000	6,770,000,000
COT03 On 05/06/2028 Spot Bond			11.16500	91.00954	11.11500	91.23586			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.41000	103.34127	11.40000	103.34799			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond				99.91288		99.89102			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				100.19630		100.17178			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond				99.76516		99.74145			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond				101.83114		101.80660			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond				101.95230		101.92609			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond				101.01384		100.99035				0.00	0	800,000,000
Total DENG90 SPOT										0.00	0	800,000,000
Total For DENG90										0.00	0	800,000,000
DENG9 On 20/08/2021 Spot Bond				100.59060		100.56489				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond				100.04397		100.02195				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond				99.76630		101.86709				0.00	680,000,000	520,000,000
Total DENG93 SPOT										0.00	680,000,000	520,000,000
Total For DENG93										0.00	680,000,000	520,000,000
DENG9 On 27/09/2020 Spot Bond				101.80960		101.78644				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			800,000,000,000,000.00		58,000,000,000	29,000,000,000
Total DENG97 SPOT										10,000,000,000,000.00	58,000,000,000	29,000,000,000
Total For DENG97										10,000,000,000,000.00	58,000,000,000	29,000,000,000
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	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	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL009 On 20/12/2019 Spot Bond				99.39282		99.30620				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond				99.68938		99.64505				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				100.51212		100.48880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				102.13689		102.11459			0.00	0	500,000,000
Total DSY02 SPOT									0.00	0	500,000,000
Total For DSY02									0.00	0	500,000,000
DSY03 On 21/11/2024 Spot Bond			9.48500	104.39494	9.43500	104.56694			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.77446		100.75099			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.04000	101.26404	8.03000	101.25638		1,225,601,520,000.00		152,438,000	38,109,500
Total DV2021 SPOT								1,225,601,520,000.00		152,438,000	38,109,500
Total For DV2021								1,225,601,520,000.00		152,438,000	38,109,500
DV22 On 07/02/2020 Spot Bond			6.55500	103.68227	6.54500	103.66544		565,279,602,000.00		86,236,400	21,559,100
Total DV22 SPOT								565,279,602,000.00		86,236,400	21,559,100
Total For DV22								565,279,602,000.00		86,236,400	21,559,100
DV22/R On 07/02/2020 Spot Bond			100.00000	90.79483	100.00000	90.57968		0.00		0	0
Total DV22/R207 SPOT								0.00		0	0
Total For DV22/R207								0.00		0	0
DV23 On 27/02/2023 Spot Bond			8.17500	107.96841	8.16500	107.97355		56,027,928,210,000.00		6,853,569,200	5,501,123,300
Total DV23 SPOT								56,027,928,210,000.00		6,853,569,200	5,501,123,300
Total For DV23								56,027,928,210,000.00		6,853,569,200	5,501,123,300
DV23/R On 27/02/2023 Spot Bond			100.00000	19.36981	100.00000	19.32718		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.36981	100.00000	19.32718		0.00		0	0
Total DV23/R2023 SPOT								0.00		0	0
Total For DV23/R2023								0.00		0	0
DV24 On 18/02/2024 Spot Bond			8.49500	107.19104	8.48500	107.20233		7,014,294,316,000.00		825,696,800	206,424,200
Total DV24 SPOT								7,014,294,316,000.00		825,696,800	206,424,200
Total For DV24								7,014,294,316,000.00		825,696,800	206,424,200
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05419	9.69000	103.02770		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.05419	9.69000	103.02770		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			11.24500	96.72567	11.17500	97.07526		8,894,323,834,500.00		790,958,100	263,652,700
Total DV29 SPOT								8,894,323,834,500.00		790,958,100	263,652,700

Contract 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 DV29									8,894,323,834,500.00	790,958,100	263,652,700
DV29/R On 18/02/2029 Spot Bond			10.10000	103.18227	10.10000	103.15465			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.18227	10.10000	103.15465			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF20f On 28/03/2020 Spot Bond				101.73636		101.71512			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20f On 31/08/2020 Spot Bond				100.37324		100.35113			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20f On 23/10/2020 Spot Bond				101.30038		101.27890			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.33398		100.31017			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				102.20759		102.18540			0.00	0	8,000,000,000
Total DVF22 SPOT									0.00	0	8,000,000,000
Total For DVF22									0.00	0	8,000,000,000
DVF22f On 29/08/2022 Spot Bond				100.97800		100.95541			0.00	0	250,000,000
Total DVF22B SPOT									0.00	0	250,000,000
Total For DVF22B									0.00	0	250,000,000
DVF22f On 24/10/2022 Spot Bond				101.49370		101.47141			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				102.59198		102.57007			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				102.10825		102.08604			0.00	0	350,000,000
Total DVF25 SPOT									0.00	0	350,000,000
Total For DVF25									0.00	0	350,000,000
DVF26 On 02/04/2026 Spot Bond				102.24876		102.22644			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				102.89760		102.87590			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				100.24184		100.22012				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond				100.44063		100.41790				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2L On 31/05/2026 Spot Bond				100.75396		100.73119				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	69.78779	100.00000	69.63418				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			8.04500	108.20619	8.03500	108.18933				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			8.14500	112.93836	8.13500	112.92977				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.90000	102.77844	7.89000	102.75920				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.00000	105.93005	7.99000	105.92799				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.90500	106.06650	8.89500	106.07673				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			4.93000	101.83748	4.91000	102.01494				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.62500	92.76165	4.63500	92.61966			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.23792	2.25000	128.21917			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.55500	128.18008	4.57000	128.01227		7,105,800,000,000.00	1,560,000,000	780,000,000	
Total EL28 SPOT								7,105,800,000,000.00	1,560,000,000	780,000,000	
Total For EL28								7,105,800,000,000.00	1,560,000,000	780,000,000	
EL29 On 19/11/2029 Spot Bond			4.58500	113.73034	4.60000	113.55731		0.00	0	0	
Total EL29 SPOT								0.00	0	0	
Total For EL29								0.00	0	0	
EL30 On 29/07/2030 Spot Bond			4.42500	113.90847	4.44000	113.73077		0.00	0	0	
Total EL30 SPOT								0.00	0	0	
Total For EL30								0.00	0	0	
EL31 On 02/06/2031 Spot Bond			4.59000	102.64882	4.57000	102.82903		1,074,060,000,000.00	234,000,000	117,000,000	
Total EL31 SPOT								1,074,060,000,000.00	234,000,000	117,000,000	
Total For EL31								1,074,060,000,000.00	234,000,000	117,000,000	
EL36 On 31/01/2036 Spot Bond			4.59500	94.51567	4.60500	94.37641		1,612,845,000,000.00	351,000,000	175,500,000	
Total EL36 SPOT								1,612,845,000,000.00	351,000,000	175,500,000	
Total For EL36								1,612,845,000,000.00	351,000,000	175,500,000	
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.23792	2.25000	128.21917		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				116.00342		114.69396		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				114.16837		112.87971		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				100.00000		100.00000		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				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 ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.72000	105.64221	7.71000	105.62660			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.72500	106.20345	7.71500	106.19334			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.16500	100.65645	10.11500	100.80265			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			11.04500	94.52270	10.97500	94.71132			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			11.09500	100.11051	11.02500	100.31993			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			10.31500	99.56630	10.26500	104.78835		4,416,604,495,000.00		428,173,000	214,086,500
Total EMM06 SPOT								4,416,604,495,000.00		428,173,000	214,086,500
Total For EMM06								4,416,604,495,000.00		428,173,000	214,086,500
EMM07 On 10/07/2027 Spot Bond			10.16500	105.44614	10.11500	105.56525			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			11.34500	87.79117	11.27500	87.93897			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				101.39077		101.36351			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.29402		101.26869			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				100.02091		100.04824			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 01/03/2020 Spot Bond				100.25882		100.23578				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond				101.05206		101.02702				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond				100.02122		99.99996				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.25898		100.23546				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				100.38565		100.36499				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				101.36157		101.33902				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				100.35848		100.33458				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				100.22033		100.19586				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				100.09024		100.01195				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				100.09186		100.01319				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond				99.99969		99.97746				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				100.02166		99.99987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF02C On 07/11/2022 Spot Bond				100.83453		100.81138				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04L 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
EPF05L 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
EPF08L 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
EPF09L 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
EPF10L 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
EPF11L 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
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond				100.19996		100.17777				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond				100.02018		100.00000				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC4: On 07/11/2020 Spot Bond				100.76442		100.74264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				101.60391		101.57760				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.23778		101.21089				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond				100.23283		100.20958				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond				100.23678		100.21312				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00 On 16/04/2025 Spot Bond				101.34499		101.32192				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond				100.59215		100.56850				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond				100.57523		100.55225				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond				100.61914		100.59441				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond				100.57860		100.55549				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	101.35800	10.00000	101.33200				0.00	0	0

Contract 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				100.95203		100.92952				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				100.57524		100.55227				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				100.59547		100.57168				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				100.56987		100.54712				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/11/2022 Spot Bond				100.56169		100.53926				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			8.37500	108.19118	8.36500	108.19479			19,559,983,350,000.00	2,335,520,400	3,117,888,700	
Total ES23 SPOT									19,559,983,350,000.00	2,335,520,400	3,117,888,700	
Total For ES23									19,559,983,350,000.00	2,335,520,400	3,117,888,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.80958	10.00000	103.78206			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			9.59500	93.40964	9.54500	93.60672			153,620,210,180,000.00	16,010,444,000	10,340,486,600	
Total ES26 SPOT									153,620,210,180,000.00	16,010,444,000	10,340,486,600	
Total For ES26									153,620,210,180,000.00	16,010,444,000	10,340,486,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.52625	7.85000	101.50490			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			11.10500	76.68644	11.02500	77.11891			111,380,449,264,000.00	10,029,756,800	3,868,826,900	
Total ES33 SPOT									111,380,449,264,000.00	10,029,756,800	3,868,826,900	
Total For ES33									111,380,449,264,000.00	10,029,756,800	3,868,826,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.81655	7.50000	101.79595			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.43000	77.61435	11.35500	78.07471			253,965,922,344,000.00	22,219,240,800	11,250,183,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES42 SPOT									3,965,922,344,000.00	22,219,240,800	11,250,183,900
Total For ES42									3,965,922,344,000.00	22,219,240,800	11,250,183,900
ES42/R On 25/04/2042 Spot Bond			8.50000	101.12070	8.50000	101.09770			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond				101.28444		101.26191			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				99.99994		99.97810			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				99.99985		99.97738			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				99.84257		99.81991			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				99.83671		99.81325			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	11.85862	100.00000	11.82989			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	19.24232	100.00000	19.19570			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.88604		100.86310				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.71327		100.68951				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				100.83750		100.81432				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				100.54092		100.51737				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				100.65392		100.63052				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				100.67271		100.64864				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond				101.06863		101.04488				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond				100.22478		100.20233				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond				100.72167		100.70148				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTF1U On 28/01/2020 Spot Bond				102.69068		102.66863				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG1U On 10/03/2020 Spot Bond				101.93600		101.91400				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond				101.26805		101.24619				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond				100.24049		100.21863				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond				102.99573		102.97370				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond				102.33200		102.31000				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB13 On 02/06/2021 Spot Bond				101.24039		101.21668			0.00	0	210,000,000
Total FRB13 SPOT									0.00	0	210,000,000
Total For FRB13									0.00	0	210,000,000
FRB14 On 02/06/2021 Spot Bond			10.09000	100.17348	10.08000	100.15991		1,213,733,163,000.00		120,290,700	40,096,900
Total FRB14 SPOT								1,213,733,163,000.00		120,290,700	40,096,900
Total For FRB14								1,213,733,163,000.00		120,290,700	40,096,900
FRB15 On 06/03/2020 Spot Bond				100.78586		100.76419			0.00	16,200,000,000	8,100,000,000
Total FRB15 SPOT									0.00	16,200,000,000	8,100,000,000
Total For FRB15									0.00	16,200,000,000	8,100,000,000
FRB16 On 08/07/2020 Spot Bond				103.10513		103.08251			0.00	9,600,000,000	4,800,000,000
Total FRB16 SPOT									0.00	9,600,000,000	4,800,000,000
Total For FRB16									0.00	9,600,000,000	4,800,000,000
FRB17 On 08/01/2022 Spot Bond				105.96306		105.24332			0.00	3,480,000,000	1,740,000,000
Total FRB17 SPOT									0.00	3,480,000,000	1,740,000,000
Total For FRB17									0.00	3,480,000,000	1,740,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.17363		105.15115			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			10.09000	104.74461	10.08000	104.72894			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				104.37673		104.35259			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				104.63461		104.15472			0.00	2,000,000,000	2,000,000,000
Total FRB21 SPOT									0.00	2,000,000,000	2,000,000,000
Total For FRB21									0.00	2,000,000,000	2,000,000,000
FRB22 On 08/12/2022 Spot Bond				105.74337		105.39476			0.00	3,220,000,000	1,610,000,000
Total FRB22 SPOT									0.00	3,220,000,000	1,610,000,000
Total For FRB22									0.00	3,220,000,000	1,610,000,000
FRB23 On 20/09/2027 Spot Bond				106.34979		106.32798			0.00	100,000,000	270,000,000

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 FRB23 SPOT									0.00	100,000,000	270,000,000
Total For FRB23									0.00	100,000,000	270,000,000
FRB24 On 08/11/2023 Spot Bond				103.14111		103.11230			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond				102.38582		102.35916			0.00	0	80,000,000
Total FRB25 SPOT									0.00	0	80,000,000
Total For FRB25									0.00	0	80,000,000
FRB26 On 03/06/2024 Spot Bond				100.32424		100.29920			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			10.19500	100.24865	10.14500	100.45459			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.69000	160.15257	3.69000	160.12298	243,540,000,000.00			66,000,000	133,000,000
Total FRBI22 SPOT							243,540,000,000.00			66,000,000	133,000,000
Total For FRBI22							243,540,000,000.00			66,000,000	133,000,000
FRBI23 On 07/12/2023 Spot Bond			4.07000	289.55236	4.06500	289.54738			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.29000	131.66948	4.29500	131.61178			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.43500	176.11791	4.45000	175.89047			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.54000	93.71556	4.54000	93.69605			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			4.77000	201.86845	4.75000	202.25768			0.00	0	20,000,000
Total FRBI33 SPOT									0.00	0	20,000,000
Total For FRBI33									0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			5.30500	83.80961	5.29000	83.99822			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			5.21000	86.91968	5.16000	87.67223			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.77000	92.94627	7.77000	92.94627				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			8.51000	67.08475	8.51000	67.08475				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			8.55000	66.32007	8.55000	66.32007				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			5.14000	126.47741	5.14500	126.41930				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.62623		100.59747				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				93.19509		93.30053				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	101.35800	10.00000	101.33200				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				103.60193		103.57664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21(On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21(On 07/05/2020 Spot Bond				100.87076		100.84665				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			4.40000	157.86748	4.40000	157.83534				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				100.55975		100.53539				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			5.26000	155.15459	5.26000	155.11946				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23(On 20/12/2020 Spot Bond				103.17059		103.13309				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				102.97947		102.91649				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				108.88446		108.66239				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				103.06151		102.99832				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				109.09193		108.87465				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				108.55640		108.35824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.09488		103.03178				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				103.04489		102.98184				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.79812		102.74486				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				102.79906		102.73659				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.76962		102.71692				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				102.21289		102.17093				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				102.93168		102.86886				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				101.18920		101.15512				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				108.07996		107.87594				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				102.20574		102.16392				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				100.84221		100.81411				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				99.90898		99.88604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				101.85595		101.83442				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				103.32158		103.29978				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond				101.73622		101.71403				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond				101.06668		101.04384				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				101.47441		101.45153				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				101.41583		101.39238				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				101.59892		101.57638				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				104.59896		104.57370				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				103.65052		103.62494				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				101.07892		101.05448				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	103.52020	9.58400	103.49388				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272: On 02/05/2028 Spot Bond			9.80000	101.08348	9.80000	101.05691				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				100.02187		100.00000				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				100.02192		100.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond				100.20842		100.18529				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277: On 27/03/2020 Spot Bond				101.65840		101.63723				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278: On 21/11/2022 Spot Bond				100.52041		100.49671				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				102.19083		102.16531				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	106.46441	3.57000	106.44507				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				101.94164		101.91204				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				100.93774		100.90844				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				102.09308		102.06980				0.00	0	330,000,000
Total FRC285 SPOT										0.00	0	330,000,000
Total For FRC285										0.00	0	330,000,000
FRC285: On 27/02/2023 Spot Bond			3.40000	104.62525	3.40000	104.60672				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond				101.01798		100.99376				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond				101.01798		100.99376				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond				102.00020		101.97700				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				102.25978		102.23342				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				101.23811		101.21123				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	101.94808	8.25000	101.92521				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond				101.24915		101.22693				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond				101.23394		101.21199				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond				100.72982		100.70468				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond				100.70559		100.68128				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond				100.71341		100.68883				0.00	0	770,000,000
Total FRC297 SPOT										0.00	0	770,000,000
Total For FRC297										0.00	0	770,000,000
FRC297 On 15/11/2020 Spot Bond			8.10000	100.61201	8.10000	100.59009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond				102.42038		102.39206				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC300 On 25/04/2023 Spot Bond				101.84113		101.81457				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC301 On 30/11/2020 Spot Bond				100.14314		100.05536				0.00	0	100,000,000
Total FRC301 SPOT										0.00	0	100,000,000
Total For FRC301										0.00	0	100,000,000
FRC302 On 11/11/2024 Spot Bond				100.86714		100.84007				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC303 On 31/05/2024 Spot Bond				102.55014		102.60020				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC304 On 28/12/2020 Spot Bond				101.60896		101.58747				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC305 On 06/11/2023 Spot Bond				100.99826		100.97128				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC306 On 27/02/2023 Spot Bond				100.36681		100.34389				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC307 On 12/08/2020 Spot Bond				100.67049		100.64893				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC308 On 31/05/2024 Spot Bond				100.63185		100.60494				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC309 On 20/06/2024 Spot Bond				101.97261		101.94974				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC310 On 20/12/2024 Spot Bond				102.16317		102.13799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31: On 23/02/2021 Spot Bond				99.63000		99.54000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31: On 23/02/2021 Spot Bond				99.24000		99.13000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31: On 20/06/2024 Spot Bond				102.30559		102.27867				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31: On 23/02/2021 Spot Bond				101.82000		101.72000				0.00	1,400,000,000	700,000,000
Total FRC314 SPOT										0.00	1,400,000,000	700,000,000
Total For FRC314										0.00	1,400,000,000	700,000,000
FRC31: On 13/10/2026 Spot Bond				100.12604		100.12311				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31: On 15/09/2033 Spot Bond				99.90394		99.87985				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31: On 31/07/2034 Spot Bond				101.06370		101.03904				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31: On 20/12/2024 Spot Bond				101.32681		101.30205				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond				101.39897		101.37229				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32: On 23/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond				101.20746		101.18335				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32: On 20/12/2024 Spot Bond				101.51611		101.48592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond				101.25754		101.23047				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32: On 20/06/2026 Spot Bond				100.96337		100.93829				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond				100.68076		100.65797				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond				100.80154		100.77502				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32: On 30/09/2022 Spot Bond				100.23610		100.21442				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond				100.23909		100.21564				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.04000	155.84294	5.04000	155.80855				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			4.98000	156.03134	4.98000	155.99715				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.96000	156.09420	4.96000	156.06010				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16: On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.36000	84.34724	5.34500	84.46663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.85500	101.57971	4.86500	101.41897				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				101.00020		100.97849				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				102.02435		101.99685				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.48869		100.46884				0.00	0	200,000,000
Total FRJ21 SPOT										0.00	0	200,000,000
Total For FRJ21										0.00	0	200,000,000
FRJ22 On 07/03/2022 Spot Bond				101.18956		101.11247				0.00	0	40,000,000
Total FRJ22 SPOT										0.00	0	40,000,000
Total For FRJ22										0.00	0	40,000,000
FRJ23 On 31/07/2023 Spot Bond				102.13947		102.11805				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond				100.65466		100.63212				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				103.35910		103.28317				0.00	0	600,000,000
Total FRJ25 SPOT										0.00	0	600,000,000
Total For FRJ25										0.00	0	600,000,000
FRJ26 On 14/02/2026 Spot Bond				101.33463		101.31272				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				104.49024		104.26726				0.00	2,000,000,000	1,430,000,000
Total FRJ27 SPOT										0.00	2,000,000,000	1,430,000,000
Total For FRJ27										0.00	2,000,000,000	1,430,000,000
FRJ29 On 14/02/2029 Spot Bond				101.90917		101.88775				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10C On 15/01/2024 Spot Bond			4.15800	106.35963	4.10800	106.28396				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10D On 31/01/2038 Spot Bond			4.44500	107.47634	4.45500	107.30562				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10E On 23/01/2024 Spot Bond				101.39982		101.37822				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10F On 23/01/2024 Spot Bond				101.12100		101.09910				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10G On 31/01/2038 Spot Bond			4.58500	105.41714	4.59500	105.24990				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10H On 07/12/2033 Spot Bond			4.62000	205.13952	4.60000	205.53739				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			5.36500	94.78682	5.37500	94.63758			5,021,640,000,000.00	936,000,000	468,000,000	
Total FRS110 SPOT									5,021,640,000,000.00	936,000,000	468,000,000	
Total For FRS110									5,021,640,000,000.00	936,000,000	468,000,000	
FRS11D On 07/12/2033 Spot Bond			4.65000	204.48020	4.63000	204.87633				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11E On 31/01/2025 Spot Bond			4.69000	129.19638	4.69500	129.13848				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11F On 31/01/2038 Spot Bond			3.70500	119.20505	3.70500	119.18298				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11G On 31/01/2038 Spot Bond			4.97500	99.92903	4.98500	99.77110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.77000	201.86845	4.75000	202.25768				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.82000	200.79216	4.80000	201.17857				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			4.22000	132.10782	4.22500	132.05016				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.85000	200.14972	4.83000	200.53444				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.94500	87.72950	5.95500	87.59220				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.45500	163.63824	5.47000	163.42439				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.47500	93.39576	5.48500	93.24887				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.97500	169.38004	4.99000	169.15990				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			5.03500	168.64981	5.05000	168.43048				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			5.36000	189.60149	5.34000	189.95859				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond				109.01603		110.77539				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			5.40500	94.27804	5.41500	94.12967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.66000	91.11270	5.67000	90.96968				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			5.20500	96.85613	5.21500	96.70339				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			4.84500	170.97470	4.86000	170.75283				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			5.13000	194.27257	5.11000	194.64186				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			4.97500	169.38004	4.99000	169.15990				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			4.97500	169.38004	4.99000	169.15990				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			5.26500	165.88387	5.28000	165.66756				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.99000	127.37639	4.99500	127.31836				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.10000	158.82794	4.10000	158.79686				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.32500	165.17092	5.34000	164.95539				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.36500	164.69757	5.38000	164.48255				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.96000	127.55706	4.96500	127.49904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.78500	171.71649	4.80000	171.49381				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.37500	164.57948	5.39000	164.36460				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond				12.29230		12.46771				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				14.45502		14.77022				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				17.57445		18.06335				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				19.96125		20.48974				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				11.34421		11.46752				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				12.96633		13.19723				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				15.58844		15.97186				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				17.60002		18.02239				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				10.19369		10.25454				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				10.20435		10.26372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				9.82373		9.85958				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				16.81442		17.22588				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				101.34180		101.31879				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				101.42845		101.40392				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				107.55479		107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond				13.73515		14.01670				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				13.73514		14.01669				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				16.87088		17.37881				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				102.06728		102.04394				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				101.94602		101.92105				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				105.97490		105.14364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond				111.23725		110.13446				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				111.94510		112.00749				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				123.60022		124.09114				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				118.26435		118.71366				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/03/2020 Spot Bond				101.11528		100.64832				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond				113.66688		113.04397				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond				54.83026		56.34141				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond				47.76816		49.36861				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond				100.84482		100.82265				0.00	0	50,000,000,000
Total FRS197 SPOT										0.00	0	50,000,000,000
Total For FRS197										0.00	0	50,000,000,000
FRS197 On 03/08/2020 Spot Bond				107.90588		107.31340				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond				100.92188		100.89766				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond				100.75410		100.72982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20 On 06/08/2025 Spot Bond				100.40957		100.38538				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				100.00000		100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20 On 04/03/2020 Spot Bond				104.99926		104.42291				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS20 On 11/09/2020 Spot Bond				101.19087		262.83777				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				99.67153		99.22167				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				101.43674		101.41292				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				98.59656		99.21754				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				100.27963		100.84177				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS20 On 18/11/2024 Spot Bond				100.58530		100.56188				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21 On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.87000	291.62651	3.86500	291.62314				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			3.76000	292.77485	3.75500	292.77237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.48000	285.35515	4.47500	285.34700			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.89000	159.50467	3.89000	159.47435			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				101.07608		101.05276			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.59000	160.47776	3.59000	160.44854			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				100.92496		100.90130			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.42500	100.12742	4.43500	99.94458			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			4.14000	104.68060	4.12000	105.00703			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			4.15000	132.54781	4.15500	132.49020			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			4.18000	132.35903	4.18500	132.30140			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			4.67000	283.43479	4.66500	283.42517			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			7.37000	102.78032	7.36000	102.76775		149,162,904,000.00	20,239,200	5,059,800	
Total FRX20 SPOT								149,162,904,000.00	20,239,200	5,059,800	
Total For FRX20								149,162,904,000.00	20,239,200	5,059,800	
FRX23 On 28/02/2023 Spot Bond			7.96500	101.60897	7.95500	101.61486		854,920,089,000.00	107,334,600	53,667,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX23 SPOT									854,920,089,000.00	107,334,600	53,667,300
Total For FRX23									854,920,089,000.00	107,334,600	53,667,300
FRX24 On 10/12/2024 Spot Bond			8.41700	109.43785	8.36700	109.62554			10,856,994,029,600.00	1,289,888,800	322,472,200
Total FRX24 SPOT									10,856,994,029,600.00	1,289,888,800	322,472,200
Total For FRX24									10,856,994,029,600.00	1,289,888,800	322,472,200
FRX25 On 26/07/2025 Spot Bond			8.52500	109.07146	8.47500	109.27417			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			8.79500	105.42202	8.74500	105.65539			11,021,844,748,000.00	1,253,194,400	613,298,600
Total FRX26 SPOT									11,021,844,748,000.00	1,253,194,400	613,298,600
Total For FRX26									11,021,844,748,000.00	1,253,194,400	613,298,600
FRX27 On 07/03/2027 Spot Bond			8.86500	109.65368	8.81500	109.90274			66,251,776,104,000.00	7,473,409,600	2,018,352,400
Total FRX27 SPOT									66,251,776,104,000.00	7,473,409,600	2,018,352,400
Total For FRX27									66,251,776,104,000.00	7,473,409,600	2,018,352,400
FRX28 On 26/07/2028 Spot Bond			9.16500	109.43638	9.11500	109.71482			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			9.51500	105.06143	9.46000	105.39220			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			9.68500	101.66912	9.61500	102.11267			0.00	0	150,000,000
Total FRX31 SPOT									0.00	0	150,000,000
Total For FRX31									0.00	0	150,000,000
FRX32 On 31/03/2032 Spot Bond			9.79500	107.21498	9.74500	107.55380			0.00	0	380,000,000
Total FRX32 SPOT									0.00	0	380,000,000
Total For FRX32									0.00	0	380,000,000
FRX45 On 14/04/2045 Spot Bond			11.02500	75.65946	10.96500	76.03416			0.00	0	150,000,000
Total FRX45 SPOT									0.00	0	150,000,000
Total For FRX45									0.00	0	150,000,000
FS3A5 On 20/02/2020 Spot Bond				100.54919		100.52766			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 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
FS3B1 On 20/02/2020 Spot Bond				100.59077		100.56883			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.47840		100.45759				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				99.89843		99.87599				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				100.79823		100.77624				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				100.52115		100.49847				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond				100.29759		100.27639				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				100.30825		100.28628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond				100.31471		100.29229				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				100.31661		100.29406				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond				102.13937		102.11654				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				101.03984		101.01420				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				100.89775		100.87282				0.00	0	20,000,000
Total GBL05 SPOT										0.00	0	20,000,000
Total For GBL05										0.00	0	20,000,000
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
GH31A On 25/02/2020 Spot Bond				100.41109		100.38817				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.41594		100.39275				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.44741		100.42246				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.48608		100.45897				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.51022		100.48176				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 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 GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond				100.17008		100.14878				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				100.17374		100.15199				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				100.17497		100.15306				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				100.18148		100.15876				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				100.22575		100.19748				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.53449	4.15000	102.51422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				102.46782		102.44583				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				101.54873		101.52666				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				102.19574		102.17464				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.56725		101.54646				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.09387		101.07358				0.00	0	500,000,000
Total GRT14 SPOT										0.00	0	500,000,000
Total For GRT14										0.00	0	500,000,000
GRT15 On 15/04/2020 Spot Bond				101.51877		101.49752				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				102.54894		102.52754				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.83500	105.76596	8.82500	105.77387				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.14559		100.12602				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.87281		100.85201				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				102.76200		102.73944				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			9.96500	101.23387	9.91500	101.37838				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond				101.31186		101.28937				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				102.58187		102.56006				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				100.76981		100.69241				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				100.17646		100.09765				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				101.36862		101.29083				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond				101.81162		101.78976				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				100.00889		100.04047				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				100.01047		100.04148				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond				100.43314		100.46400				0.00	0	2,030,000,000
Total GRT30 SPOT										0.00	0	2,030,000,000
Total For GRT30										0.00	0	2,030,000,000
GRT31 On 28/02/2024 Spot Bond				100.34218		100.31937				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				101.25752		101.23515				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				101.28934		101.26638				0.00	770,000,000	770,000,000

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 GRT33 SPOT										0.00	770,000,000	770,000,000
Total For GRT33										0.00	770,000,000	770,000,000
GRT34 On 18/04/2029 Spot Bond				101.64868		101.62539				0.00	490,000,000	490,000,000
Total GRT34 SPOT										0.00	490,000,000	490,000,000
Total For GRT34										0.00	490,000,000	490,000,000
GRT36 On 27/06/2024 Spot Bond				101.74661		101.72428				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				101.70581		101.68295				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				100.99400		100.97098				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				100.51305		100.49072				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				100.52173		100.49902				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				100.53597		100.51264				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										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
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T4U On 03/01/2020 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 H7T4U SPOT										0.00	0	0
Total For H7T4U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond				101.34459		101.32452				0.00	0	0
Total HC2T4 SPOT										0.00	0	0
Total For HC2T4										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				100.30952		100.28728				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.48410		101.46066				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				101.50303		101.47929				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				101.85286		101.83014				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				101.77035		101.74664				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				100.09900		100.07781				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				100.26604		100.24415				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				100.08928		100.06734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.35800	10.00000	101.33200			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.60914		100.58261			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond				101.78058		101.75668			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond				101.70978		101.68686			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.29500	105.05225	7.28500	105.03801		1,082,674,294,000.00	148,413,200	37,103,300	
Total HWAY20 SPOT								1,082,674,294,000.00	148,413,200	37,103,300	
Total For HWAY20								1,082,674,294,000.00	148,413,200	37,103,300	
HWAY2 On 31/07/2020 Spot Bond			100.00000	67.13660	100.00000	66.98882		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			4.38000	286.37213	4.37500	286.36473		0.00	0	0	
Total HWAY23 SPOT								0.00	0	0	
Total For HWAY23								0.00	0	0	
HWAY2 On 07/12/2024 Spot Bond			4.57000	286.50858	4.56500	286.51087		0.00	0	0	
Total HWAY24 SPOT								0.00	0	0	
Total For HWAY24								0.00	0	0	
HWAY3 On 28/02/2033 Spot Bond			4.69000	94.03553	4.67500	94.16848		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			11.03500	90.55243	10.95500	91.04729		129,263,164,582,000.00	11,713,925,200	6,051,308,400	

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 HWAY34 SPOT									29,263,164,582,000.00	11,713,925,200	6,051,308,400
Total For HWAY34									29,263,164,582,000.00	11,713,925,200	6,051,308,400
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.45550	100.00000	12.42809			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			11.03500	90.21031	10.95500	90.71676			55,175,000,000,000.00	5,000,000,000	2,760,000,000
Total HWAY35 SPOT									55,175,000,000,000.00	5,000,000,000	2,760,000,000
Total For HWAY35									55,175,000,000,000.00	5,000,000,000	2,760,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.45515	100.00000	12.42773			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				101.38555		101.36305			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond				101.30841		101.28606			0.00	4,000,000,000	2,000,000,000
Total HWF12 SPOT									0.00	4,000,000,000	2,000,000,000
Total For HWF12									0.00	4,000,000,000	2,000,000,000
HWF13 On 28/11/2022 Spot Bond				100.34424		100.32129			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	101.35800	10.00000	101.33200			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			3.54000	136.45379	3.54500	136.39655			604,671,768,360,000.00	170,811,234,000	237,115,090,100
Total I2025 SPOT									604,671,768,360,000.00	170,811,234,000	237,115,090,100
Total For I2025									604,671,768,360,000.00	170,811,234,000	237,115,090,100
I2029 On 31/03/2029 Spot Bond			3.67000	100.71307	3.67000	100.69445			36,859,270,660,000.00	10,043,398,000	91,575,174,100
Total I2029 SPOT									36,859,270,660,000.00	10,043,398,000	91,575,174,100
Total For I2029									36,859,270,660,000.00	10,043,398,000	91,575,174,100
I2033 On 28/02/2033 Spot Bond			3.86000	99.64196	3.84500	99.79118			47,601,520,000,000.00	12,332,000,000	72,815,049,000
Total I2033 SPOT									47,601,520,000,000.00	12,332,000,000	72,815,049,000
Total For I2033									47,601,520,000,000.00	12,332,000,000	72,815,049,000
I2038 On 31/01/2038 Spot Bond			3.82500	117.20213	3.83500	117.01499			148,774,025,250,000.00	38,895,170,000	158,818,664,100
Total I2038 SPOT									148,774,025,250,000.00	38,895,170,000	158,818,664,100
Total For I2038									148,774,025,250,000.00	38,895,170,000	158,818,664,100
I2046 On 31/03/2046 Spot Bond			3.93000	106.10700	3.91500	106.37049			154,333,473,720,000.00	39,270,604,000	128,299,357,400

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 I2046 SPOT									4,333,473,720,000.00	39,270,604,000	128,299,357,400
Total For I2046									4,333,473,720,000.00	39,270,604,000	128,299,357,400
I2050 On 31/12/2050 Spot Bond			3.97000	109.31823	3.92000	110.36112			73,267,665,658,000.00	18,455,331,400	156,445,114,324
Total I2050 SPOT									73,267,665,658,000.00	18,455,331,400	156,445,114,324
Total For I2050									73,267,665,658,000.00	18,455,331,400	156,445,114,324
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
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				100.40936		100.38658			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			8.31000	102.12856	8.30000	102.12772			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				100.74889		100.72602			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	101.34280	8.70500	101.31909			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	101.10365	7.84000	101.08233				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			4.33000	286.88222	4.32500	286.87521				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	100.15866	8.12000	100.13655				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				100.70181		100.68091				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				100.48790		100.46570				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				100.80745		100.78472				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				100.50148		100.47865				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				99.85555		99.83477				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				101.09240		101.07063				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				100.56855		100.54585				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				101.31788		101.29609				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				100.79359		100.77160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond				100.65857		100.63590				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond				101.54196		101.52062				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond				101.41738		101.39501				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond				100.47268		100.45045				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				101.39081		101.36894				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				100.76843		100.74719				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				100.73320		100.70959				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				100.02042		99.99991				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				101.26770		101.24558				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				100.49547		100.47174				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				100.47576		100.45297				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.62000	160.38013	3.62000	160.35079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.15000	102.86703	8.14000	102.84518		522,652,980,000.00		64,129,200	32,064,600
Total IBL46 SPOT								522,652,980,000.00		64,129,200	32,064,600
Total For IBL46								522,652,980,000.00		64,129,200	32,064,600
IBL50 On 02/08/2020 Spot Bond			7.91000	103.99825	7.90000	103.98252			0.00	0	0
Total IBL50 SPOT								0.00	0	0	0
Total For IBL50								0.00	0	0	0
IBL60 On 17/02/2024 Spot Bond			8.95500	107.71308	8.94500	107.72268			0.00	0	0
Total IBL60 SPOT								0.00	0	0	0
Total For IBL60								0.00	0	0	0
IBL65 On 29/07/2021 Spot Bond				101.35287		101.33108			0.00	0	0
Total IBL65 SPOT								0.00	0	0	0
Total For IBL65								0.00	0	0	0
IBL67 On 31/01/2022 Spot Bond			3.74000	159.99028	3.74000	159.96051			0.00	0	0
Total IBL67 SPOT								0.00	0	0	0
Total For IBL67								0.00	0	0	0
IBL75 On 19/08/2020 Spot Bond				100.89182		100.86970			0.00	0	0
Total IBL75 SPOT								0.00	0	0	0
Total For IBL75								0.00	0	0	0
IBL77 On 25/11/2020 Spot Bond				101.15022		101.12880			0.00	0	0
Total IBL77 SPOT								0.00	0	0	0
Total For IBL77								0.00	0	0	0
IBL78 On 25/11/2022 Spot Bond			9.04500	103.00090	9.03500	103.00170			0.00	0	0
Total IBL78 SPOT								0.00	0	0	0
Total For IBL78								0.00	0	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	0
Total For IBL81U								0.00	0	0	0
IBL86 On 20/05/2021 Spot Bond				101.49232		101.47018			0.00	0	0
Total IBL86 SPOT								0.00	0	0	0
Total For IBL86								0.00	0	0	0
IBL88 On 20/05/2021 Spot Bond			7.89000	103.88196	7.88000	103.87356			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	38.83146	100.00000	38.74505				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				100.42054		100.39571				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.39130		101.36827				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				101.15148		101.13127				0.00	0	900,000,000
Total IBL95 SPOT										0.00	0	900,000,000
Total For IBL95										0.00	0	900,000,000
IBL98 On 03/10/2023 Spot Bond				103.31791		103.29579				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.82621	100.00000	11.80018				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.94000	101.49399	7.93000	101.48061				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			9.26500	101.59942	9.21500	101.77078			17,653,456,880,000.00	1,905,392,000	1,359,343,400	
Total IDCG06 SPOT									17,653,456,880,000.00	1,905,392,000	1,359,343,400	
Total For IDCG06									17,653,456,880,000.00	1,905,392,000	1,359,343,400	
IDCG07 On 13/11/2020 Spot Bond				100.85118		100.82857				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.74500	98.05662	11.67500	98.44321				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.18851		100.16470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.76500	105.38063	9.71500	105.61071				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				101.49986		101.47818				0.00	0	500,000,000
Total IDCG12 SPOT										0.00	0	500,000,000
Total For IDCG12										0.00	0	500,000,000
IDCG13 On 26/04/2023 Spot Bond				101.77696		101.75442				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond				100.69559		100.67320				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond				101.12685		101.10380				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond				102.03578		102.01342				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond				100.82202		100.79856				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond				100.02072		99.99987				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond				100.44760		100.42627				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond				99.91235		99.89031				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.52978	100.00000	6.51534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.66500	100.28911	8.61500	100.46567				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			8.05000	102.30675	8.04000	102.29725				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN417U SPOT										0.00	0	0
Total For IN417U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
ING196 On 30/06/2027 Spot Bond				70.07395		70.07395				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	101.35800	10.00000	101.33200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.26512		100.24115				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond				100.97250		100.94997				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond				101.04286		101.01868				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				100.33794		100.31660				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				86.85734		86.83734				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond				100.92647		100.90503				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.12250		101.09229				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				102.25567		102.22921				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				102.45455		102.42727				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			10.19000	107.03186	10.18000	107.01395				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				102.82666		102.79843				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC28U On 10/02/2020 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 IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200				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				100.21317		100.18950				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				100.05561		100.03372				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				99.90964		99.88698				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				101.86882		101.84624				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				101.89096		101.86811				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				101.91310		101.88997				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				99.91426		99.89272				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.52409		100.50254				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				99.91103		99.88863				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				100.89097		100.86757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond				101.37124		101.34812				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				100.75308		100.72963				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				100.76150		100.73778				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				101.82415		101.80139				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				102.25761		102.23473				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond				101.73071		101.70709				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC27 On 24/01/2020 Spot Bond				100.97060		100.95079				0.00	0	0
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.00699	2.75000	100.99950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.93500	147.29633	6.95000	147.10060			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.54000	124.11539	5.54500	124.05713			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.54000	124.11539	5.54500	124.05713			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.05055		100.02532			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond				102.33678		102.30952			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			10.09000	106.71966	10.08000	106.70210			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				107.76193		107.73801			0.00	0	10,000,000
Total IV035 SPOT									0.00	0	10,000,000
Total For IV035									0.00	0	10,000,000
IV036 On 22/07/2021 Spot Bond				105.11504		105.09098			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				99.71010		102.42510			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			5.84000	153.35824	5.84000	153.32115			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				106.12083		106.09689			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.44000	104.87501	10.43000	104.86199			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				105.08919		105.06532				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			10.33000	104.46666	10.32000	104.45541				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				101.29257		101.26251				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			4.79000	156.62985	4.79000	156.59632				0.00	0	30,000,000
Total IV045 SPOT										0.00	0	30,000,000
Total For IV045										0.00	0	30,000,000
IV046 On 21/06/2022 Spot Bond				101.71291		101.68718				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond				102.60468		102.57390				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
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										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
IV19A On 31/03/2028 Spot Bond			5.63500	161.54299	5.65000	161.33140				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.15000	7.15000	7.15000	99.94127				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.15000	99.45450	7.15000	99.43513				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.25000	99.30959	7.25000	99.29001				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.25000	99.27043	7.25000	99.25086				0.00	0	0
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.25000	99.13360	7.25000	99.11408				0.00	0	0
Total IVA979 SPOT										0.00	0	0
Total For IVA979										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.25000	98.99715	7.25000	98.97768				0.00	0	0
Total IVA980 SPOT										0.00	0	0
Total For IVA980										0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.25000	98.86107	7.25000	98.84166				0.00	0	0
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.35000	98.70801	7.35000	98.68839				0.00	0	0
Total IVA982 SPOT										0.00	0	0
Total For IVA982										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.35000	98.57086	7.35000	98.55130				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.35000	98.29770	7.35000	98.27825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200				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				101.75024		101.72681				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			7.96000	105.65893	7.95000	105.65165				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				102.04002		102.01763				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.90960		100.88440				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.81000	103.74846	8.80000	103.74229				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				101.85129		101.82648				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				101.14183		101.11533				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				101.88158		101.85635				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.09687		100.01700				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00003		99.97725				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				101.86139		101.83644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				101.88832		101.86506				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			8.46000	102.36751	8.45000	102.35765				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				100.55174		100.52874				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				99.90619		99.88259				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				101.45882		101.43648				0.00	0	1,440,000,000
Total IVC116 SPOT										0.00	0	1,440,000,000
Total For IVC116										0.00	0	1,440,000,000
IVC134 On 25/07/2020 Spot Bond				101.06990		101.04672				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				101.19727		101.17455				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				101.06822		101.04419				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				100.35575		100.33037				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				101.53875		101.51631				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				100.23816		100.21437				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				100.15854		100.13561				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.22931		100.20641				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				99.78390		99.76205				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				99.99986		99.97642				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				99.99986		99.97655				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond				99.88969		99.86208				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				100.83454		100.81263				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				101.17827		101.15569				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond				102.29938		102.27768				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond				101.55178		101.53030				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond				101.74798		101.72593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond				101.47167		101.44961				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond				100.78878		100.76573				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond				100.57859		100.55549				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				99.90868		99.88574				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				99.85604		99.83532				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				100.46558		100.44460				0.00	0	300,000,000
Total IVC167 SPOT										0.00	0	300,000,000
Total For IVC167										0.00	0	300,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF407 On 07/04/2020 Spot Bond				101.35433		101.33374				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond				101.18833		101.16073				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										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				99.81618		99.78978				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				101.84120		101.81652				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			8.16500	104.83146	8.15500	104.82600				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				100.43603		100.41177				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				100.12933		100.10769				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				100.26943		100.24497				0.00	0	0

Contract 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				100.41426		100.39122			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				101.22268		101.19971			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				100.97261		100.94949			0.00	0	0
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP015 On 24/10/2022 Spot Bond				101.45933		101.43551			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				101.63895		101.61185			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			9.75500	121.83498	9.70500	122.11026		169,865,766,000.00		17,413,200	4,353,300
Total KW01 SPOT								169,865,766,000.00		17,413,200	4,353,300
Total For KW01								169,865,766,000.00		17,413,200	4,353,300
LBK12U On 25/02/2020 Spot Bond			9.71000	102.83067	9.71000	102.80385		0.00		0	0
Total LBK12U SPOT								0.00		0	0
Total For LBK12U								0.00		0	0
LBK15 On 12/10/2021 Spot Bond				104.61339		104.59144		0.00		0	0
Total LBK15 SPOT								0.00		0	0
Total For LBK15								0.00		0	0
LBK17 On 22/03/2020 Spot Bond				100.01688		99.99633		0.00		0	0
Total LBK17 SPOT								0.00		0	0
Total For LBK17								0.00		0	0
LBK18 On 22/03/2022 Spot Bond				102.73161		102.71023		0.00		0	200,000,000
Total LBK18 SPOT								0.00		0	200,000,000
Total For LBK18								0.00		0	200,000,000
LBK20 On 08/06/2022 Spot Bond			8.49500	103.88694	8.48500	103.88588		42,475,000,000,000.00		5,000,000,000	2,500,000,000
Total LBK20 SPOT								12,475,000,000,000.00		5,000,000,000	2,500,000,000
Total For LBK20								12,475,000,000,000.00		5,000,000,000	2,500,000,000
LBK22 On 04/09/2020 Spot Bond				100.65207		100.63042		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				102.26382		102.24119			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.81500	107.47121	8.80500	107.48592		70,520,000,000,000.00	8,000,000,000	4,808,716,700	
Total LBK24 SPOT								'0,520,000,000,000.00	8,000,000,000	4,808,716,700	
Total For LBK24								'0,520,000,000,000.00	8,000,000,000	4,808,716,700	
LBK26 On 23/03/2021 Spot Bond				100.13287		102.17188			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				101.77527		103.97800			0.00	0	130,000,000
Total LBK27 SPOT									0.00	0	130,000,000
Total For LBK27									0.00	0	130,000,000
LBK28 On 15/05/2028 Spot Bond			10.37500	101.84555	10.31000	102.18006		20,750,000,000,000.00	2,000,000,000	9,000,000,000	
Total LBK28 SPOT								20,750,000,000,000.00	2,000,000,000	9,000,000,000	
Total For LBK28								20,750,000,000,000.00	2,000,000,000	9,000,000,000	
LBK29 On 07/06/2023 Spot Bond			8.62000	103.39175	8.61000	103.39808			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				99.85184		99.83052			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				100.41608		100.39376			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				100.84476		100.82064			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				100.69493		100.61546			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				102.13906		102.11592			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond				101.72710		101.70559			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond				101.87803		101.85458			0.00	0	0
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.54000	104.03884	7.53000	104.02446		11,693,001,840,000.00	1,550,796,000	659,660,900	
Total LGL04 SPOT								11,693,001,840,000.00	1,550,796,000	659,660,900	
Total For LGL04								11,693,001,840,000.00	1,550,796,000	659,660,900	
LGL05 On 12/12/2021 Spot Bond				102.11309		102.09212		0.00	9,658,000,000	4,829,000,000	
Total LGL05 SPOT								0.00	9,658,000,000	4,829,000,000	
Total For LGL05								0.00	9,658,000,000	4,829,000,000	
LGL06 On 04/10/2022 Spot Bond			8.89500	105.10621	8.88500	105.10615		44,475,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								14,475,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								14,475,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				103.80994		103.78737		0.00	0	40,000,000	
Total LGL07 SPOT								0.00	0	40,000,000	
Total For LGL07								0.00	0	40,000,000	
LGL08 On 28/02/2023 Spot Bond				102.88682		102.86481		0.00	0	40,000,000	
Total LGL08 SPOT								0.00	0	40,000,000	
Total For LGL08								0.00	0	40,000,000	
LGL09 On 28/08/2024 Spot Bond				103.27060		103.24817		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				101.57314		101.54908		0.00	0	0	
Total LGL10 SPOT								0.00	0	0	
Total For LGL10								0.00	0	0	
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total LHC13U SPOT								0.00	0	0	
Total For LHC13U								0.00	0	0	
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total LHC14U SPOT								0.00	0	0	
Total For LHC14U								0.00	0	0	
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	2,500,000,000	
Total LHC15U SPOT								0.00	0	2,500,000,000	
Total For LHC15U								0.00	0	2,500,000,000	
LHL26 On 13/11/2020 Spot Bond				101.05199		101.01684		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				100.93060		100.89952				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				101.04331		101.00843				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				100.22167		100.19391				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				101.29886		101.26936				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				100.52921		100.49969				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				100.53891		100.50885				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				100.52544		100.50257				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond				100.53782		100.51441				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				100.54711		100.52328				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond				100.97003		100.94905				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond				99.38213		99.36282				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ16 On 12/12/2019 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ169 SPOT										0.00	0	0
Total For MAQ169										0.00	0	0
MAQ17 On 18/12/2019 Spot Bond				99.90696		99.88835				0.00	0	0
Total MAQ170 SPOT										0.00	0	0
Total For MAQ170										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond				98.77752		98.75811				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 23/12/2019 Spot Bond				99.81060		99.79166				0.00	0	0
Total MAQ172 SPOT										0.00	0	0
Total For MAQ172										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond				98.50817		98.48880				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 06/01/2020 Spot Bond				99.55278		99.53414				0.00	0	0
Total MAQ174 SPOT										0.00	0	0
Total For MAQ174										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond				98.31226		98.29286				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC27U SPOT										0.00	0	0
Total For MBC27U										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 27/03/2020 Spot Bond				101.85502		101.83472				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.62801		100.60689				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond				100.72390		100.70249				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				100.54552		100.52374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06:On 07/06/2020 Spot Bond				100.08321		100.00659				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				100.15351		100.07625				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				101.53816		101.51764				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				101.59670		101.57526				0.00	0	300,000,000
Total MBF065 SPOT										0.00	0	300,000,000
Total For MBF065										0.00	0	300,000,000
MBP03:On 11/04/2020 Spot Bond				101.38297		101.36116				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03:On 26/05/2020 Spot Bond				100.37680		100.35455				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03:On 02/11/2022 Spot Bond				100.87485		100.85251				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				100.39721		100.37511				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				100.40449		100.38199				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				101.30642		101.28482				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				101.00380		100.98207				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				101.01124		100.98935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP043 SPOT									0.00	0	0
Total For MBP043									0.00	0	0
MBP04-On 27/09/2021 Spot Bond				101.66252		101.64130			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				101.68355		101.66205			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				100.43026		100.40849			0.00	5,000,000,000	2,500,000,000
Total MBP046 SPOT									0.00	5,000,000,000	2,500,000,000
Total For MBP046									0.00	5,000,000,000	2,500,000,000
MBP04-On 26/02/2024 Spot Bond				100.37437		100.35225			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				101.66254		101.64132			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				101.68357		101.66207			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05-On 23/08/2022 Spot Bond				100.39339		100.37151			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MIIL03-On 28/08/2023 Spot Bond				114.93589		114.90425			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0-On 17/03/2021 Spot Bond			7.91500	104.91415	7.90500	104.90383		6,457,398,928,000.00		815,843,200	403,960,800
Total MMIG02 SPOT								6,457,398,928,000.00		815,843,200	403,960,800
Total For MMIG02								6,457,398,928,000.00		815,843,200	403,960,800
MMIG0-On 01/06/2020 Spot Bond				100.91697		100.89534		0.00	6,000,000,000	3,000,000,000	
Total MMIG03 SPOT								0.00	6,000,000,000	3,000,000,000	
Total For MMIG03								0.00	6,000,000,000	3,000,000,000	
MMIG0-On 12/08/2025 Spot Bond			11.21500	104.09213	11.16500	104.26780		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			9.29500	107.22405	9.28500	107.22131		20,044,909,170,000.00	2,156,526,000	1,078,263,000	

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 MMIG05 SPOT									20,044,909,170,000.00	2,156,526,000	1,078,263,000
Total For MMIG05									20,044,909,170,000.00	2,156,526,000	1,078,263,000
MMIG0 On 19/10/2028 Spot Bond				103.59931		103.57716			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				99.88889		99.86658			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MML01 On 10/12/2026 Spot Bond				100.06941	100.00000	100.00000			0.00	2,300,000,000	29,000,000,000
Total MML01 SPOT									0.00	2,300,000,000	29,000,000,000
Total For MML01									0.00	2,300,000,000	29,000,000,000
MML02 On 10/12/2026 Spot Bond			9.29500	100.04917	100.00000	13.74286		27,885,000,000,000.00	3,000,000,000	46,000,000,000	
Total MML02 SPOT								27,885,000,000,000.00	3,000,000,000	46,000,000,000	
Total For MML02								27,885,000,000,000.00	3,000,000,000	46,000,000,000	
MQB00 On 28/08/2023 Spot Bond				115.03288		115.00103			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				101.94225		101.92123			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond				102.95158		102.92951			0.00	0	15,000,000
Total MTN07 SPOT									0.00	0	15,000,000
Total For MTN07									0.00	0	15,000,000
MTN08 On 11/10/2020 Spot Bond				102.11718		102.09592			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				102.76436		102.74198			0.00	0	5,000,000
Total MTN09 SPOT									0.00	0	5,000,000
Total For MTN09									0.00	0	5,000,000
MTN10 On 11/10/2024 Spot Bond				103.81642		103.79441			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond				100.67789		100.65567			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				100.87369		100.85063			0.00	0	700,000,000

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 MTN12 SPOT										0.00	0	700,000,000
Total For MTN12										0.00	0	700,000,000
MTN13 On 04/06/2025 Spot Bond				100.22082		100.19629				0.00	30,000,000	15,000,000
Total MTN13 SPOT										0.00	30,000,000	15,000,000
Total For MTN13										0.00	30,000,000	15,000,000
MTN14 On 10/05/2022 Spot Bond				100.73581		100.71290				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				100.75302		100.72957				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				100.25466		100.23178				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond				100.26172		100.23819				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				100.26985		100.24557				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				100.09296		100.01403				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				100.14573		100.06622				0.00	0	10,000,000
Total MTN20 SPOT										0.00	0	10,000,000
Total For MTN20										0.00	0	10,000,000
MTNC2 On 10/05/2020 Spot Bond				100.76504		100.74380				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				100.08538		100.00824				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.50961		100.48520				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond				100.50402		100.47988				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				100.50402		100.47988				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond				101.97958		101.95863				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond				102.05431		102.03266				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				102.07212		102.05006				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				102.05287		102.02903				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				102.44309		102.41449				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				104.00032		103.96779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
N7A20 On 20/03/2020 Spot Bond				101.77975		101.75922			0.00	0	0
Total N7A20 SPOT									0.00	0	0
Total For N7A20									0.00	0	0
N7B25 On 20/12/2021 Spot Bond				101.87617		101.85447			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				102.21370		102.18790			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				102.50066		102.47136			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond				102.76459		102.73207			0.00	0	0
Total N7E25 SPOT									0.00	0	0
Total For N7E25									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.43500	100.08828	8.42500	100.09105			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			7.43000	105.50421	7.42000	105.48851			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			8.89500	107.19406	8.88500	107.19993			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	105.19796	10.16500	105.40894		9,921,118,536,000.00	971,230,400	485,615,200	
Total NAM04 SPOT								9,921,118,536,000.00	971,230,400	485,615,200	
Total For NAM04								9,921,118,536,000.00	971,230,400	485,615,200	
NBG01 On 29/04/2022 Spot Bond				101.26636		101.24495			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				100.98363		100.96137			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				100.99674		100.97418			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond				101.06346		101.04178			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				101.08070		101.05866			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.64000	101.52342	7.63000	101.51170		2,422,124,480,000.00	317,032,000	79,258,000	
Total NBK11A SPOT								2,422,124,480,000.00	317,032,000	79,258,000	
Total For NBK11A								2,422,124,480,000.00	317,032,000	79,258,000	
NBK12 On 19/03/2021 Spot Bond			7.60000	104.27989	7.59000	104.27061		1,093,136,880,000.00	143,833,800	71,916,900	
Total NBK12A SPOT								1,093,136,880,000.00	143,833,800	71,916,900	
Total For NBK12A								1,093,136,880,000.00	143,833,800	71,916,900	
NBK12 On 19/03/2021 Spot Bond			9.38000	102.16364	9.38000	102.13792		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			8.69500	105.87102	8.68500	105.88212		3,434,302,408,000.00	394,974,400	98,743,600	
Total NBK13A SPOT								3,434,302,408,000.00	394,974,400	98,743,600	
Total For NBK13A								3,434,302,408,000.00	394,974,400	98,743,600	
NBK14 On 25/06/2021 Spot Bond			7.51000	106.86773	7.50000	106.86071		2,224,588,168,000.00	296,216,800	74,054,200	
Total NBK14A SPOT								2,224,588,168,000.00	296,216,800	74,054,200	
Total For NBK14A								2,224,588,168,000.00	296,216,800	74,054,200	
NBK15 On 11/02/2022 Spot Bond			7.76000	104.95873	7.75000	104.95689		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			8.60000	106.57827	8.55000	106.76381		17,131,237,840,000.00	1,992,004,400	498,001,100	
Total NBK16A SPOT								17,131,237,840,000.00	1,992,004,400	498,001,100	
Total For NBK16A								17,131,237,840,000.00	1,992,004,400	498,001,100	
NBK17 On 22/04/2026 Spot Bond			8.95500	106.13667	8.90500	106.35741		21,850,200,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								21,850,200,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								21,850,200,000,000.00	2,440,000,000	1,220,000,000	
NBK18 On 01/06/2020 Spot Bond			8.24500	100.73874	8.23500	100.72140		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			8.29000	103.26743	8.28000	103.26687		501,143,764,000.00	60,451,600	30,225,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK19A SPOT									501,143,764,000.00	60,451,600	30,225,800
Total For NBK19A									501,143,764,000.00	60,451,600	30,225,800
NBK20/On 01/06/2026 Spot Bond			9.21500	105.81929	9.16500	106.04165			54,533,728,636,000.00	5,917,930,400	1,489,482,600
Total NBK20A SPOT									54,533,728,636,000.00	5,917,930,400	1,489,482,600
Total For NBK20A									54,533,728,636,000.00	5,917,930,400	1,489,482,600
NBK20I/On 25/06/2021 Spot Bond				101.90263		101.88097			0.00	0	310,000,000
Total NBK20B SPOT									0.00	0	310,000,000
Total For NBK20B									0.00	0	310,000,000
NBK21/On 21/07/2027 Spot Bond			9.97500	107.60144	9.92500	107.84166			0.00	0	20,000,000
Total NBK21A SPOT									0.00	0	20,000,000
Total For NBK21A									0.00	0	20,000,000
NBK22/On 19/11/2022 Spot Bond			8.27500	105.24499	8.26500	105.24791			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.48500	106.04199	9.43500	106.24598			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I/On 12/02/2020 Spot Bond				100.85688		100.83649			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.46500	108.78089	9.41500	109.04296			18,930,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									18,930,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									18,930,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I/On 11/02/2022 Spot Bond				100.73952		100.71647			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			8.59500	109.03238	8.58500	109.03577			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I/On 12/02/2025 Spot Bond				103.61995		103.59903			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	17.12126	100.00000	17.08316			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I/On 22/04/2026 Spot Bond				104.29576		104.27551			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.77500	107.42752	9.72500	107.64355		6,714,529,610,000.00	686,908,400	171,727,100	
Total NBK27A SPOT								6,714,529,610,000.00	686,908,400	171,727,100	
Total For NBK27A								6,714,529,610,000.00	686,908,400	171,727,100	
NBK28/On 02/08/2023 Spot Bond			8.23500	109.08196	8.22500	109.09003		7,387,658,028,000.00	897,104,800	224,276,200	
Total NBK28A SPOT								7,387,658,028,000.00	897,104,800	224,276,200	
Total For NBK28A								7,387,658,028,000.00	897,104,800	224,276,200	
NBK28I On 19/11/2020 Spot Bond				101.09260		101.07100		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			9.21500	110.10185	9.16500	110.32930		59,396,992,804,000.00	6,445,685,600	1,611,421,400	
Total NBK29A SPOT								59,396,992,804,000.00	6,445,685,600	1,611,421,400	
Total For NBK29A								59,396,992,804,000.00	6,445,685,600	1,611,421,400	
NBK30/On 20/02/2024 Spot Bond			8.23000	107.74834	8.22000	107.76063		0.00	0	0	
Total NBK30A SPOT								0.00	0	0	
Total For NBK30A								0.00	0	0	
NBK30I On 18/02/2021 Spot Bond				101.55031		101.52869		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			8.17500	104.92482	8.16500	104.93547		0.00	0	2,500,000,000	
Total NBK31A SPOT								0.00	0	2,500,000,000	
Total For NBK31A								0.00	0	2,500,000,000	
NBK31I On 17/02/2023 Spot Bond				100.60883		100.58450		0.00	0	0	
Total NBK31B SPOT								0.00	0	0	
Total For NBK31B								0.00	0	0	
NBK34I On 10/05/2021 Spot Bond				101.66050		101.63855		0.00	0	0	
Total NBK34B SPOT								0.00	0	0	
Total For NBK34B								0.00	0	0	
NBK35I On 10/05/2023 Spot Bond				102.37129		102.34876		0.00	0	0	
Total NBK35B SPOT								0.00	0	0	
Total For NBK35B								0.00	0	0	
NBK36I On 10/05/2026 Spot Bond				105.43901		105.42043		0.00	0	0	
Total NBK36B SPOT								0.00	0	0	
Total For NBK36B								0.00	0	0	
NBK38I On 02/08/2021 Spot Bond				102.02643		102.00483		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.99000	60.15722	10.94000	60.27233				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				105.25786		105.23899				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.66303		100.64270				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				101.38836		101.36645				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				102.63159		102.61004				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				100.89901		100.87748				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				101.47530		101.45339				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond				101.77610		101.75411				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				102.41088		102.38945				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond				100.82437		100.80275				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond				101.22262		101.20067				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond				101.10602		101.08360				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				100.69801		100.67622				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				100.53192		100.50935				0.00	0	25,000,000,000
Total NBK52B SPOT										0.00	0	25,000,000,000
Total For NBK52B										0.00	0	25,000,000,000
NBK53I On 21/02/2026 Spot Bond				100.88586		100.86355				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond				100.51549		100.49201				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.73442		101.71325				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond				100.91811		100.89630				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond				100.93399		100.91180				0.00	4,060,000,000	2,030,000,000
Total NBKB56 SPOT										0.00	4,060,000,000	2,030,000,000
Total For NBKB56										0.00	4,060,000,000	2,030,000,000
NBKB5 On 01/08/2026 Spot Bond				100.94639		100.92390				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				100.96463		100.94170				0.00	1,340,000,000	670,000,000
Total NBKB58 SPOT										0.00	1,340,000,000	670,000,000
Total For NBKB58										0.00	1,340,000,000	670,000,000
NCLN8 On 20/03/2024 Spot Bond				99.83963		99.81657				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			10.16000	104.12496	10.11000	104.26862			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				99.84057		99.81764			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			10.19500	103.38932	10.14500	103.53222		3,680,325,674,000.00		360,993,200	90,248,300
Total NCLN85 SPOT								3,680,325,674,000.00		360,993,200	90,248,300
Total For NCLN85								3,680,325,674,000.00		360,993,200	90,248,300
NCLN8 On 20/03/2024 Spot Bond				99.83963		99.81657			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				99.83800		99.81473			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				99.83612		99.81257			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				99.81782		99.79476			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				100.55772		100.53541			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
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
NED18 On 16/01/2020 Spot Bond				101.51839		101.49229				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				103.34759		103.32561				0.00	16,400,000,000	8,200,000,000
Total NED19 SPOT										0.00	16,400,000,000	8,200,000,000
Total For NED19										0.00	16,400,000,000	8,200,000,000
NED20 On 01/07/2020 Spot Bond			8.59000	106.47603	8.58000	106.45709				52,055,400,000,000.00	6,060,000,000	3,030,000,000
Total NED20 SPOT										52,055,400,000,000.00	6,060,000,000	3,030,000,000
Total For NED20										52,055,400,000,000.00	6,060,000,000	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond				106.44524		106.41800				0.00	0	100,000,000
Total NEDT1A SPOT										0.00	0	100,000,000
Total For NEDT1A										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDT1 On 26/11/2021 Spot Bond				107.19812		107.17208			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond				101.25680		101.23694			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				105.66264		105.63871			0.00	21,400,000,000	10,930,000,000
Total NGL01 SPOT									0.00	21,400,000,000	10,930,000,000
Total For NGL01									0.00	21,400,000,000	10,930,000,000
NGL02 On 15/03/2022 Spot Bond				104.37171		104.35010			0.00	31,200,000,000	15,620,000,000
Total NGL02 SPOT									0.00	31,200,000,000	15,620,000,000
Total For NGL02									0.00	31,200,000,000	15,620,000,000
NGL03 On 26/05/2022 Spot Bond				100.49330		100.46416			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				106.52958		106.50788			0.00	1,520,000,000	770,000,000
Total NGL04 SPOT									0.00	1,520,000,000	770,000,000
Total For NGL04									0.00	1,520,000,000	770,000,000
NGL05 On 26/07/2023 Spot Bond				102.50462		102.48031			0.00	1,280,000,000	640,000,000
Total NGL05 SPOT									0.00	1,280,000,000	640,000,000
Total For NGL05									0.00	1,280,000,000	640,000,000
NGL06 On 01/12/2023 Spot Bond				100.54665		100.52126			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				101.63929		101.61379			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				107.77392		107.74638			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B On 20/10/2023 Spot Bond				101.65952		101.62819			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				103.61527		103.58596			0.00	0	290,000,000
Total NGT103 SPOT									0.00	0	290,000,000
Total For NGT103									0.00	0	290,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGT10 On 15/01/2025 Spot Bond				102.01600		101.98528			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				100.63647		100.60599			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	101.35800	10.00000	101.33200			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.11880	13.50000	101.08251			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				101.59712		101.56964			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				101.67544		101.64658			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond				101.16327		101.13804			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond				101.33169		101.30276			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				100.45784		100.43236			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				100.52329		100.49417			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				99.99983		99.97237			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				100.10023		100.01951			0.00	0	0
Total NHM013 SPOT									0.00	0	0
Total For NHM013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM01 On 20/11/2021 Spot Bond				100.59029		100.56458			0.00	0	10,000,000
Total NHM014 SPOT									0.00	0	10,000,000
Total For NHM014									0.00	0	10,000,000
NHM01 On 13/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			4.82000	200.79216	4.80000	201.17857			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.34500	177.27051	4.36000	177.04180			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.29500	131.63824	4.30000	131.58054			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.52000	93.87014	4.52000	93.85066			0.00	0	10,000,000
Total NI29 SPOT									0.00	0	10,000,000
Total For NI29									0.00	0	10,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.97500	99.92903	4.98500	99.77110			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.40000	130.98403	4.40500	130.92627			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		2,018,250,000,000.00	585,000,000	292,500,000	
Total NILB12 SPOT								2,018,250,000,000.00	585,000,000	292,500,000	
Total For NILB12								2,018,250,000,000.00	585,000,000	292,500,000	
NILB13 On 31/01/2025 Spot Bond			4.79000	128.58643	4.79500	128.52848			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.81500	171.34514	4.83000	171.12287			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			5.19500	166.72014	5.21000	166.50289			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.69000	103.90415	4.70000	103.73947			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			7.34000	104.77883	7.33000	104.76433		592,945,752,000.00		80,782,800	20,195,700
Total NMP20N SPOT								592,945,752,000.00		80,782,800	20,195,700
Total For NMP20N								592,945,752,000.00		80,782,800	20,195,700
NN010 On 01/10/2020 Spot Bond				101.55357		101.53242			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				99.79533		101.73033			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				100.22461		100.19780			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				99.86889		102.03270			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				101.43700		101.41350			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				101.22512		101.20650			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				100.99140		100.96620			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				110.60533		110.67840			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				99.96319		99.99314			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN023 On 07/11/2025 Spot Bond				100.29939		100.31890				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				100.00000		100.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN03 On 23/11/2023 Spot Bond				100.43413		100.40998				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond				100.50960		100.48520				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond				100.02227		99.99989				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				100.02305		99.99987				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				102.31757		102.34900				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond				96.61374		96.38261				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				96.61374		96.38261				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				100.40737		100.60490				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond				105.76031		104.33290				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF06 On 12/09/2024 Spot Bond				103.27951		102.70970			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				106.30929		104.86730			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				106.17759		104.73710			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				99.74401		99.39256			0.00	0	0
Total NNF09 SPOT									0.00	0	0
Total For NNF09									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.97500	101.21752	8.96500	101.19745			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				100.55589		100.53298			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				100.50067		100.47669			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond				100.50130		100.47730			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				100.48138		100.45833			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			8.17000	101.66387	8.16000	101.64590			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				100.49965		100.47573			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				100.52392		100.49884			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2022 Spot Bond				100.50971		100.48530			0.00	0	0
Total NQ1B21 SPOT									0.00	0	0
Total For NQ1B21									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.37000	101.67435	8.36000	101.65584			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				100.52398		100.49889			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				100.58048		100.55269			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.09000	111.93144	8.08000	111.93402		2,884,335,790,000.00		356,531,000	178,265,500
Total NRA022 SPOT								2,884,335,790,000.00		356,531,000	178,265,500
Total For NRA022								2,884,335,790,000.00		356,531,000	178,265,500
NRA02: On 31/05/2023 Spot Bond			4.46000	182.48743	4.45500	182.47862			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			10.45500	110.70740	10.40500	110.98354		146,927,065,401,000.00		14,053,282,200	7,026,641,100
Total NRA028 SPOT								146,927,065,401,000.00		14,053,282,200	7,026,641,100
Total For NRA028								146,927,065,401,000.00		14,053,282,200	7,026,641,100
NRA02: On 30/11/2028 Spot Bond			100.00000	12.66908	100.00000	12.64105			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.41051		101.38815			0.00	0	2,400,000,000
Total NTC19 SPOT									0.00	0	2,400,000,000
Total For NTC19									0.00	0	2,400,000,000
NTC20 On 27/07/2020 Spot Bond				101.53969		101.51871			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				102.89917		102.87744			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC22 On 15/02/2021 Spot Bond				101.09234		101.07024			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				101.38243		101.35958			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				101.69988		101.67715			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				100.08894		100.01096			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				100.15864		100.08016			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			100.00000	100.00000	100.00000	100.00000			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			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NTC28 SPOT									0.00	0	0
Total For NTC28									0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.51475		100.49010			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.23035		100.04687			0.00	800,000,000	400,000,000
Total OML04 SPOT									0.00	800,000,000	400,000,000
Total For OML04									0.00	800,000,000	400,000,000
OML05 On 19/03/2020 Spot Bond			8.03500	102.68729	8.02500	102.66786		25,084,665,768,000.00	3,121,924,800	1,560,962,400	
Total OML05 SPOT								25,084,665,768,000.00	3,121,924,800	1,560,962,400	
Total For OML05								25,084,665,768,000.00	3,121,924,800	1,560,962,400	
OML06 On 19/03/2022 Spot Bond			8.89500	105.24981	8.88500	105.24519		29,399,508,498,000.00	3,305,172,400	1,576,293,100	
Total OML06 SPOT								29,399,508,498,000.00	3,305,172,400	1,576,293,100	
Total For OML06								29,399,508,498,000.00	3,305,172,400	1,576,293,100	
OML07 On 19/03/2025 Spot Bond			10.31500	105.07531	10.26500	105.24933		20,630,000,000,000.00	2,000,000,000	1,000,000,000	
Total OML07 SPOT								20,630,000,000,000.00	2,000,000,000	1,000,000,000	
Total For OML07								20,630,000,000,000.00	2,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML08 On 14/09/2020 Spot Bond				100.55605		100.53472			0.00	13,800,000,000	6,900,000,000
Total OML08 SPOT									0.00	13,800,000,000	6,900,000,000
Total For OML08									0.00	13,800,000,000	6,900,000,000
OML09 On 14/09/2022 Spot Bond			8.89500	107.46733	8.88500	107.46637		20,899,357,548,000.00	2,349,562,400	1,087,390,600	
Total OML09 SPOT								20,899,357,548,000.00	2,349,562,400	1,087,390,600	
Total For OML09								20,899,357,548,000.00	2,349,562,400	1,087,390,600	
OML10 On 14/09/2025 Spot Bond			10.41500	106.74172	10.36500	106.93024		27,875,897,476,000.00	2,676,514,400	1,129,128,600	
Total OML10 SPOT								27,875,897,476,000.00	2,676,514,400	1,129,128,600	
Total For OML10								27,875,897,476,000.00	2,676,514,400	1,129,128,600	
OML11 On 11/06/2024 Spot Bond				100.15449		100.13314		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBDJ1U SPOT								0.00	0	0	
Total For PBDJ1U								0.00	0	0	
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBGJ1U SPOT								0.00	0	0	
Total For PBGJ1U								0.00	0	0	
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJC1U SPOT								0.00	0	0	
Total For PBJC1U								0.00	0	0	
PBJJ1U On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJJ1U SPOT								0.00	0	0	
Total For PBJJ1U								0.00	0	0	
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKJ1U SPOT								0.00	0	0	
Total For PBKJ1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKS11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200				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				100.02228		99.99995				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
PMM48 On 28/02/2020 Spot Bond				100.34832		100.32510				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond				100.34025		100.31757				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM51 On 28/02/2022 Spot Bond				100.36031		100.33628			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				101.52537		101.50212			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				100.83466		100.81151			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.52540		100.50253			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				100.54706		100.52324			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.59032		100.56460			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				100.59649		100.57051			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				100.60267		100.57641			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			8.41500	110.66316	8.36500	110.91775		204,132,067,590,000.00	3,945,826,746,000	1,912,898,586,100	
Total R186 SPOT								14,132,067,590,000.00	945,826,746,000	912,898,586,100	
Total For R186								14,132,067,590,000.00	945,826,746,000	912,898,586,100	
R197 On 07/12/2023 Spot Bond			3.26000	298.06311	3.25500	298.06477		167,777,523,480,000.00	51,465,498,000	55,620,791,800	
Total R197 SPOT								17,777,523,480,000.00	51,465,498,000	55,620,791,800	
Total For R197								17,777,523,480,000.00	51,465,498,000	55,620,791,800	
R202 On 07/12/2033 Spot Bond			3.82000	223.70646	3.80000	224.15373		365,574,000,000,000.00	95,700,000,000	233,618,760,800	
Total R202 SPOT								15,574,000,000,000.00	95,700,000,000	233,618,760,800	
Total For R202								15,574,000,000,000.00	95,700,000,000	233,618,760,800	
R2023 On 28/02/2023 Spot Bond			7.29500	103.49202	7.28500	103.50000		378,505,299,843,500.00	2,930,569,609,300	1,553,683,058,400	
Total R2023 SPOT								18,505,299,843,500.00	930,569,609,300	553,683,058,400	
Total For R2023								18,505,299,843,500.00	930,569,609,300	553,683,058,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030 On 31/01/2030 Spot Bond			9.22500	94.96251	9.16000	95.34014			767,436,309,600,000.00	1,384,003,936,000	1,024,834,768,200
Total R2030 SPOT									7,436,309,600,000.00	384,003,936,000	1,024,834,768,200
Total For R2030									7,436,309,600,000.00	384,003,936,000	1,024,834,768,200
R2032 On 31/03/2032 Spot Bond			9.59500	92.05432	9.52500	92.49816			318,322,038,691,500.00	1,283,827,205,700	478,161,601,000
Total R2032 SPOT									18,322,038,691,500.00	283,827,205,700	478,161,601,000
Total For R2032									18,322,038,691,500.00	283,827,205,700	478,161,601,000
R2035 On 28/02/2035 Spot Bond			9.92000	94.40433	9.84000	94.96616			104,020,431,744,000.00	1,421,776,253,200	1,681,579,039,500
Total R2035 SPOT									14,020,431,744,000.00	421,776,253,200	581,579,039,500
Total For R2035									14,020,431,744,000.00	421,776,253,200	581,579,039,500
R2037 On 31/01/2037 Spot Bond			10.09500	90.22089	10.02000	90.74512			944,171,198,586,000.00	985,059,058,800	915,023,652,300
Total R2037 SPOT									14,171,198,586,000.00	985,059,058,800	915,023,652,300
Total For R2037									14,171,198,586,000.00	985,059,058,800	915,023,652,300
R2040 On 31/01/2040 Spot Bond			10.21000	93.02466	10.15000	93.46817			928,837,042,540,000.00	1,364,234,774,000	958,164,548,000
Total R2040 SPOT									28,837,042,540,000.00	364,234,774,000	958,164,548,000
Total For R2040									28,837,042,540,000.00	364,234,774,000	958,164,548,000
R2044 On 31/01/2044 Spot Bond			10.31500	89.35562	10.24500	89.88065			125,125,985,443,000.00	690,753,852,200	1,076,414,005,800
Total R2044 SPOT									25,125,985,443,000.00	690,753,852,200	1,076,414,005,800
Total For R2044									25,125,985,443,000.00	690,753,852,200	1,076,414,005,800
R2048 On 28/02/2048 Spot Bond			10.30000	88.32329	10.22500	88.90271			405,609,002,550,000.00	1,204,428,058,500	1,929,453,678,900
Total R2048 SPOT									15,609,002,550,000.00	204,428,058,500	929,453,678,900
Total For R2048									15,609,002,550,000.00	204,428,058,500	929,453,678,900
R207 On 15/01/2020 Spot Bond			6.90000	102.98256	6.90000	102.96321			233,042,670,000.00	33,774,300	43,033,774,300
Total R207 SPOT									233,042,670,000.00	33,774,300	43,033,774,300
Total For R207									233,042,670,000.00	33,774,300	43,033,774,300
R208 On 31/03/2021 Spot Bond			6.70000	101.41255	6.70000	101.39429			512,290,079,420,000.00	822,729,862,600	488,378,954,400
Total R208 SPOT									12,290,079,420,000.00	822,729,862,600	488,378,954,400
Total For R208									12,290,079,420,000.00	822,729,862,600	488,378,954,400
R209 On 31/03/2036 Spot Bond			9.95500	71.66808	9.87500	72.14763			117,128,480,893,500.00	1,016,286,135,700	1,295,516,167,800
Total R209 SPOT									17,128,480,893,500.00	016,286,135,700	295,516,167,800
Total For R209									17,128,480,893,500.00	016,286,135,700	295,516,167,800
R210 On 31/03/2028 Spot Bond			3.63500	186.67187	3.65000	186.43310			291,765,879,477,500.00	80,265,716,500	41,207,079,100
Total R210 SPOT									11,765,879,477,500.00	80,265,716,500	41,207,079,100
Total For R210									11,765,879,477,500.00	80,265,716,500	41,207,079,100
R212 On 31/01/2022 Spot Bond			3.09000	162.11633	3.09000	162.08898			192,194,196,400,000.00	709,447,960,000	300,355,428,300
Total R212 SPOT									12,194,196,400,000.00	709,447,960,000	300,355,428,300
Total For R212									12,194,196,400,000.00	709,447,960,000	300,355,428,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			9.44500	85.30211	9.37500	85.70505			547,275,923,627,000.00	799,076,328,600	467,153,112,500
Total R213 SPOT									17,275,923,627,000.00	799,076,328,600	467,153,112,500
Total For R213									17,275,923,627,000.00	799,076,328,600	467,153,112,500
R214 On 28/02/2041 Spot Bond			10.19000	70.03335	10.11500	70.49603			973,806,545,656,000.00	684,377,482,400	771,932,664,800
Total R214 SPOT									'3,806,545,656,000.00	684,377,482,400	771,932,664,800
Total For R214									'3,806,545,656,000.00	684,377,482,400	771,932,664,800
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008U 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
RC009U 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
RC010U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC012L On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC012U SPOT										0.00	0	0
Total For RC012U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RDF02L 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
RDF06L 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
RDF07L 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
RDF08L 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
RDF09L 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
RDF10L 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
RDF11L 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
RDF12L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				102.92499		102.90332				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				100.26490		100.24085				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				101.94626		101.92539				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				102.63904		102.61703				0.00	0	27,500,000
Total RDFB11 SPOT										0.00	0	27,500,000
Total For RDFB11										0.00	0	27,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1: On 27/11/2022 Spot Bond				101.15936		101.13679			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				100.40362		100.38334			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1: On 12/03/2023 Spot Bond				100.02156		99.99991			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				100.51412		100.49107			0.00	0	500,000,000
Total RDFB15 SPOT									0.00	0	500,000,000
Total For RDFB15									0.00	0	500,000,000
RDFB1: On 11/02/2022 Spot Bond				100.83635		100.81414			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				100.80933		100.78635			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				100.94628		100.92294			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				99.78899		99.76765			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				99.78251		99.76053			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				99.77574		99.75309			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				101.72405		101.70099			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				100.56904		100.54651			0.00	0	0
Total RDFB23 SPOT									0.00	0	0
Total For RDFB23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB2 On 22/08/2024 Spot Bond				100.68218		100.65893			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				100.35026		100.32677			0.00	0	0
Total RDFB26 SPOT									0.00	0	0
Total For RDFB26									0.00	0	0
RDFC4 On 04/06/2020 Spot Bond				100.19629		100.17451			0.00	200,000,000	100,000,000
Total RDFC48 SPOT									0.00	200,000,000	100,000,000
Total For RDFC48									0.00	200,000,000	100,000,000
RDFC4 On 29/07/2020 Spot Bond				100.96934		100.94792			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				100.54486		100.52311			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				101.93767		101.90538			0.00	0	0
Total RED121 SPOT									0.00	0	0
Total For RED121									0.00	0	0
RED20 On 05/01/2020 Spot Bond				102.16472		102.13213			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED20 On 05/07/2020 Spot Bond				102.43804		102.40129			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				99.88185		99.85225			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				100.25787		100.22535			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				100.70859		100.68630			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED60: On 09/03/2022 Spot Bond				100.87747		100.84982				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond				102.27905		102.23887				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond				102.25585		102.22188				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				101.64017		101.60916				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.03071		101.00757				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.94588		100.92200				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				101.39944		101.37627				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				100.26109		100.23762				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.84500	104.10651	7.83500	104.09753		574,439,142,000.00		73,223,600	18,305,900
Total RW21 SPOT								574,439,142,000.00		73,223,600	18,305,900
Total For RW21								574,439,142,000.00		73,223,600	18,305,900
RW23 On 10/12/2023 Spot Bond			8.94500	101.93852	8.93500	101.94752		1,334,429,412,000.00		149,181,600	228,805,100
Total RW23 SPOT								1,334,429,412,000.00		149,181,600	228,805,100
Total For RW23								1,334,429,412,000.00		149,181,600	228,805,100
RW28 On 10/12/2028 Spot Bond			11.06500	95.48482	10.99500	95.83796		16,536,250,799,000.00		1,494,464,600	747,232,300
Total RW28 SPOT								16,536,250,799,000.00		1,494,464,600	747,232,300
Total For RW28								16,536,250,799,000.00		1,494,464,600	747,232,300
SBK12/ On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200		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				101.96306		101.94017		0.00	15,600,000,000	7,800,000,000	
Total SBK18 SPOT								0.00	15,600,000,000	7,800,000,000	
Total For SBK18								0.00	15,600,000,000	7,800,000,000	
SBK21 On 28/01/2020 Spot Bond				101.55514		101.43227		0.00	600,000,000	300,000,000	
Total SBK21 SPOT								0.00	600,000,000	300,000,000	
Total For SBK21								0.00	600,000,000	300,000,000	
SBK22 On 28/05/2020 Spot Bond				101.48729		101.46499		0.00	29,400,000,000	14,760,000,000	
Total SBK22 SPOT								0.00	29,400,000,000	14,760,000,000	
Total For SBK22								0.00	29,400,000,000	14,760,000,000	
SBK23 On 28/05/2022 Spot Bond			9.49500	104.90181	9.48500	104.89720		38,549,700,000,000.00		4,060,000,000	2,040,000,000
Total SBK23 SPOT								38,549,700,000,000.00		4,060,000,000	2,040,000,000
Total For SBK23								38,549,700,000,000.00		4,060,000,000	2,040,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24 On 19/10/2020 Spot Bond				103.41587		103.39374			0.00	0	1,540,000,000
Total SBK24 SPOT									0.00	0	1,540,000,000
Total For SBK24									0.00	0	1,540,000,000
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				105.11982		105.09759			0.00	746,000,000	373,000,000
Total SBK25 SPOT									0.00	746,000,000	373,000,000
Total For SBK25									0.00	746,000,000	373,000,000
SBK26 On 25/04/2021 Spot Bond			8.84000	105.91356	8.83000	105.90158			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond				100.97762		100.95498			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				100.76247		102.86660			0.00	0	400,000,000
Total SBS18 SPOT									0.00	0	400,000,000
Total For SBS18									0.00	0	400,000,000
SBS19 On 23/06/2021 Spot Bond			7.72000	103.20863	7.71000	108.28022	4,591,170,464,000.00			594,711,200	113,090,800
Total SBS19 SPOT							4,591,170,464,000.00			594,711,200	113,090,800
Total For SBS19							4,591,170,464,000.00			594,711,200	113,090,800
SBS20 On 15/05/2026 Spot Bond			8.78500	106.86929	8.73500	107.09537	17,673,241,320,000.00			2,011,752,000	512,938,000
Total SBS20 SPOT							17,673,241,320,000.00			2,011,752,000	512,938,000
Total For SBS20							17,673,241,320,000.00			2,011,752,000	512,938,000
SBS21 On 15/05/2026 Spot Bond				105.14343		105.12466			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			8.10000	110.23124	8.09000	110.24396	14,688,980,640,000.00			1,813,454,400	453,363,600
Total SBS27 SPOT							14,688,980,640,000.00			1,813,454,400	453,363,600
Total For SBS27							14,688,980,640,000.00			1,813,454,400	453,363,600
SBS3 On 25/05/2026 Spot Bond			9.12500	95.96123	9.07500	96.17125	16,069,636,000,000.00			1,761,056,000	440,264,000
Total SBS3 SPOT							16,069,636,000,000.00			1,761,056,000	440,264,000
Total For SBS3							16,069,636,000,000.00			1,761,056,000	440,264,000
SBS31 On 12/06/2027 Spot Bond			9.11500	103.60880	9.06500	103.85761	79,223,518,356,000.00			8,691,554,400	3,282,888,600
Total SBS31 SPOT							79,223,518,356,000.00			8,691,554,400	3,282,888,600
Total For SBS31							79,223,518,356,000.00			8,691,554,400	3,282,888,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.21500	105.68303	9.16500	105.85072			64,505,000,000,000.00	7,000,000,000	3,500,000,000
Total SBS34 SPOT									4,505,000,000,000.00	7,000,000,000	3,500,000,000
Total For SBS34									4,505,000,000,000.00	7,000,000,000	3,500,000,000
SBS36 On 29/01/2020 Spot Bond				101.09471		101.07380			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.63500	102.97512	7.62500	102.95513			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.50500	105.75687	8.45500	105.94077			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			9.68000	103.78390	9.61000	104.20492			0.00	0	500,000,000
Total SBS39 SPOT									0.00	0	500,000,000
Total For SBS39									0.00	0	500,000,000
SBS4 On 16/11/2021 Spot Bond			7.89500	101.86451	7.88500	101.86057			10,037,125,086,000.00	1,271,326,800	607,831,700
Total SBS4 SPOT									10,037,125,086,000.00	1,271,326,800	607,831,700
Total For SBS4									10,037,125,086,000.00	1,271,326,800	607,831,700
SBS40 On 12/11/2020 Spot Bond				101.26132		101.23984			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			8.00000	105.89479	7.99000	105.89836			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.80500	109.21166	8.75500	109.42486			32,275,505,862,000.00	3,665,588,400	916,397,100
Total SBS42 SPOT									32,275,505,862,000.00	3,665,588,400	916,397,100
Total For SBS42									32,275,505,862,000.00	3,665,588,400	916,397,100
SBS43 On 12/11/2027 Spot Bond			8.90500	111.61883	8.85500	111.89183			5,811,198,185,000.00	652,577,000	326,288,500
Total SBS43 SPOT									5,811,198,185,000.00	652,577,000	326,288,500
Total For SBS43									5,811,198,185,000.00	652,577,000	326,288,500
SBS45 On 15/02/2021 Spot Bond				101.40188		101.38020			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			8.01000	110.72082	8.00000	110.72603			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond				102.70517		102.68357			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				101.06856		101.04846			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.92873		101.86780			0.00	0	1,000,000,000
Total SBS49 SPOT									0.00	0	1,000,000,000
Total For SBS49									0.00	0	1,000,000,000
SBS50 On 31/01/2022 Spot Bond			8.47500	105.32571	8.46500	105.32138			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			9.31000	105.12981	9.26000	105.27420			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				104.24195		104.22301			0.00	0	40,000,000
Total SBS52 SPOT									0.00	0	40,000,000
Total For SBS52									0.00	0	40,000,000
SBS53 On 03/05/2027 Spot Bond				104.21561		104.19625			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				100.25110		100.23148			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				101.30655		101.24105			0.00	0	600,000,000
Total SBS55 SPOT									0.00	0	600,000,000
Total For SBS55									0.00	0	600,000,000
SBS56 On 12/06/2022 Spot Bond			7.89000	102.38476	7.88000	102.38574		839,376,072,000.00		106,384,800	26,596,200
Total SBS56 SPOT								839,376,072,000.00		106,384,800	26,596,200
Total For SBS56								839,376,072,000.00		106,384,800	26,596,200
SBS57 On 12/06/2024 Spot Bond				101.59277		101.57253			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				103.38799		103.37032			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS59 On 09/10/2020 Spot Bond				101.41821		101.39616			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				102.26668		102.24493			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				101.49144		101.46961			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond				101.21703		101.19468			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				101.87901		101.85709			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				100.63122		100.60865			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond				101.70527		101.68377			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond				101.79891		101.77619			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				100.49014		100.46783			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				100.26175		100.23797			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			4.16000	288.62474	4.15500	288.61907			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			4.92000	198.66042	4.90000	199.04121			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT101 On 31/03/2022 Spot Bond				107.93085		107.90403			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond				108.93671		108.91079			0.00	0	1,872,600,000
Total SBT102 SPOT									0.00	0	1,872,600,000
Total For SBT102									0.00	0	1,872,600,000
SBT103 On 31/03/2024 Spot Bond				104.32511		104.29658			0.00	0	70,000,000
Total SBT103 SPOT									0.00	0	70,000,000
Total For SBT103									0.00	0	70,000,000
SBT201 On 13/02/2023 Spot Bond				105.36232		105.34003			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond				101.25212		101.22763			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.34500	103.69701	9.33500	103.70443			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				101.46315		101.43801			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				102.13834		102.10465			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				102.15249		102.11883			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				99.65586		99.62212			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	101.35800	10.00000	101.33200			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/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
SLI4	On	15/08/2021	Spot Bond				102.01666		101.99401			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				100.67876		100.65446			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				100.64247		100.61948			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				100.66141		100.63775			0.00	0	0
Total SLRA4 SPOT												0.00	0	0
Total For SLRA4												0.00	0	0
SLRA5	On	15/08/2022	Spot Bond				100.64258		100.61959			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				100.69762		100.67264			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				100.69905		100.67402			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				100.70292		100.67776			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				100.66525		100.64144			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				100.76695		100.73948			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				100.73145		100.70526			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				100.74815		100.72136			0.00	0	0
Total SLRC4 SPOT												0.00	0	0
Total For SLRC4												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC5 On 15/08/2022 Spot Bond				99.46074		99.43630				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				102.68402		102.66119				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.99500	109.80129	8.98500	109.80457			27,884,500,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									27,884,500,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									27,884,500,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond				102.96091		102.93817				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond				100.69561		100.67323				0.00	0	250,000,000
Total SOLB01 SPOT										0.00	0	250,000,000
Total For SOLB01										0.00	0	250,000,000
SPDA10 On 21/08/2021 Spot Bond				100.89902		100.87584				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				100.73877		100.71665				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				101.28375		101.26122				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				100.50143		100.47861				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				100.51286		100.48943				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				101.86223		101.83837				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				99.91146		99.88919				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG001 On 18/06/2022 Spot Bond				100.05113		100.02983			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				99.89029		99.86825			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				101.32628		101.30393			0.00	0	0
Total SPG008 SPOT									0.00	0	0
Total For SPG008									0.00	0	0
SPG009 On 15/10/2024 Spot Bond				101.35681		101.33394			0.00	0	0
Total SPG009 SPOT									0.00	0	0
Total For SPG009									0.00	0	0
SPGC01 On 15/10/2020 Spot Bond				100.90134		100.87907			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
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			7.73500	101.34539	7.72500	101.32787			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.96000	99.88443	7.95000	99.87515			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.96000	99.88443	7.95000	99.87515			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			4.95500	127.58721	4.96000	127.52919			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			9.91500	102.68580	9.86500	102.91246			0.00	0	10,000,000
Total SSN017 SPOT									0.00	0	10,000,000
Total For SSN017									0.00	0	10,000,000
SSN02 On 28/02/2031 Spot Bond			11.31500	74.95299	11.24500	75.28533			0.00	0	10,000,000
Total SSN021 SPOT									0.00	0	10,000,000
Total For SSN021									0.00	0	10,000,000
SSN02 On 07/12/2023 Spot Bond				100.10967		100.02678			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond				99.90365		99.87960			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.26023		100.23573			0.00	0	180,000,000
Total SSN034 SPOT									0.00	0	180,000,000
Total For SSN034									0.00	0	180,000,000
SSN03 On 17/11/2020 Spot Bond				100.60890		100.58457			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				100.28514		100.25926			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	103.61280	9.55000	103.58655			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04(On 13/10/2023 Spot Bond				101.41576		101.39231			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04(On 13/10/2023 Spot Bond			8.69500	105.13126	8.68500	105.13958			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04(On 31/01/2038 Spot Bond			4.86500	101.44088	4.87500	101.28038			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				99.22578		99.19933			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				101.07314		101.04787			0.00	2,740,000,000	1,370,000,000
Total SSN046 SPOT									0.00	2,740,000,000	1,370,000,000
Total For SSN046									0.00	2,740,000,000	1,370,000,000
SSN04(On 05/04/2027 Spot Bond				101.47987		101.45570			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05(On 08/12/2023 Spot Bond			4.29000	287.29109	4.28500	287.28440			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				101.67964		101.65848			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				101.13901		101.11746			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05(On 26/10/2020 Spot Bond			6.44200	102.70058	6.43200	102.69127			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05(On 26/10/2022 Spot Bond				101.08863		101.06504			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				100.92018		100.89667			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05: On 19/12/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond				101.43517		101.41366				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			4.85500	170.85142	4.87000	170.62970				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			4.34000	131.35740	4.34500	131.29970				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			5.20000	96.92169	5.21000	96.76884		8,112,000,000,000.00		1,560,000,000	780,000,000	
Total SSN063 SPOT								8,112,000,000,000.00		1,560,000,000	780,000,000	
Total For SSN063								8,112,000,000,000.00		1,560,000,000	780,000,000	
SSN06: On 31/03/2029 Spot Bond			4.51000	93.94755	4.51000	93.92806				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			4.81500	171.34514	4.83000	171.12287				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				100.00000		100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.36362		100.33938				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				100.35919		100.33524				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				100.34823		100.32501				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN07: On 15/06/2023 Spot Bond				99.90946		99.88668			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				99.91095		99.88854			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				100.00000		100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond				99.86394		99.84114			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				101.43704		101.41323			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0
SSN07: On 31/07/2021 Spot Bond				94.59500		95.58200			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN08: On 16/08/2020 Spot Bond				100.93219		100.91165			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN08: On 27/08/2024 Spot Bond				100.39381		100.36919			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08: On 12/09/2025 Spot Bond				100.02332		99.99973			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08: On 05/11/2023 Spot Bond				100.91155		100.88760			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.69500	203.49602	4.67500	203.88956			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08: On 10/04/2020 Spot Bond				101.34461		101.32323			0.00	0	0
Total SSN087 SPOT									0.00	0	0
Total For SSN087									0.00	0	0
SSN08: On 04/09/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN088 SPOT									0.00	0	0
Total For SSN088									0.00	0	0
SSN08: On 21/12/2026 Spot Bond				100.55884		100.53398			0.00	0	0
Total SSN089 SPOT									0.00	0	0
Total For SSN089									0.00	0	0
SSN09: On 19/09/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN090 SPOT									0.00	0	0
Total For SSN090									0.00	0	0
SSN09: On 11/10/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN091 SPOT									0.00	0	0
Total For SSN091									0.00	0	0
SSN09: On 02/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN092 SPOT									0.00	0	0
Total For SSN092									0.00	0	0
SSN09: On 31/01/2030 Spot Bond				100.79234		100.76998			0.00	0	0
Total SSN093 SPOT									0.00	0	0
Total For SSN093									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.43500	99.88578	9.38500	100.07791		3,117,327,774,000.00	330,400,400	82,600,100	
Total SZ25 SPOT								3,117,327,774,000.00	330,400,400	82,600,100	
Total For SZ25								3,117,327,774,000.00	330,400,400	82,600,100	
T13A11 On 21/08/2020 Spot Bond				100.53354		100.50925		0.00	0	0	
Total T13A11 SPOT								0.00	0	0	
Total For T13A11								0.00	0	0	
T13A12 On 21/08/2020 Spot Bond			7.84000	104.91516	7.83000	104.89998		0.00	0	0	
Total T13A12 SPOT								0.00	0	0	
Total For T13A12								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A15 On 21/08/2020 Spot Bond				100.51870		100.49499				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.94000	104.73200	7.93000	104.71658				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				100.45013		100.42587				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.89000	104.21454	7.88000	104.19935				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				100.61390		100.59222				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				100.52033		100.49664				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.59474	8.55000	101.57137				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond				100.48184		100.45991				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				100.46936		100.44800				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				100.46918		100.44783				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				101.88254		101.86136				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.06179		101.03859				0.00	0	500,000,000
Total TFS142 SPOT										0.00	0	500,000,000
Total For TFS142										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS144 On 20/03/2020 Spot Bond				99.97242		99.95258			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond				99.84898		99.82725			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS147 On 12/10/2020 Spot Bond				101.50161		101.48073			0.00	0	0
Total TFS147 SPOT									0.00	0	0
Total For TFS147									0.00	0	0
TFS148 On 12/10/2022 Spot Bond				102.14519		102.12403			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS149 On 31/10/2021 Spot Bond				100.94970		100.92771			0.00	0	0
Total TFS149 SPOT									0.00	0	0
Total For TFS149									0.00	0	0
TFS151 On 30/11/2020 Spot Bond				100.24478		100.22280			0.00	0	0
Total TFS151 SPOT									0.00	0	0
Total For TFS151									0.00	0	0
TFS153 On 06/07/2021 Spot Bond				101.61428		101.59303			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0
TFS154 On 06/07/2023 Spot Bond				101.74922		101.72746			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									0.00	0	0
TFS155 On 03/09/2021 Spot Bond				100.25007		100.22835			0.00	0	0
Total TFS155 SPOT									0.00	0	0
Total For TFS155									0.00	0	0
TFS156 On 03/09/2023 Spot Bond				100.41487		100.39284			0.00	0	0
Total TFS156 SPOT									0.00	0	0
Total For TFS156									0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.55161		100.52959			0.00	0	0
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0
TFS158 On 20/03/2022 Spot Bond				99.83774		99.81733			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15€ On 20/03/2024 Spot Bond				99.85564		99.83485				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond				101.02951		101.00857				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond				100.34788		100.32615				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond				100.35429		100.33216				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond				101.16283		101.14160				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond				101.13583		101.11408				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond				100.62019		100.59688				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.04000	103.70853	8.03000	103.69301				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				100.92964		100.90738				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.93000	104.08148	7.92000	104.06619				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				100.54717		100.52225				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond				100.54776		100.52282			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.56493		100.53921			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.53908		100.51445			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.54539		100.52056			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.58860		100.56179			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.59333		100.56631			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.59452		100.56744			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.59140		100.56436			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				100.62112		100.59283			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				100.78321		100.74749			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				100.78321		100.74749			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				100.80084		100.76432			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.77310		100.73771			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				100.79496		100.75871			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				100.52862		100.50454			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.69000	104.86357	7.68000	104.86006			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				101.43455		101.41208			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.85000	103.20642	7.84000	103.20261			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				100.56468		100.53896			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.90147		100.87709			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.53986		100.51527			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				101.47589		101.45014			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				101.64374		101.61881			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.57532		100.54910			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14D On 21/11/2021 Spot Bond				100.77074		100.73557			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D On 21/11/2021 Spot Bond				102.98657		102.95524			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D On 21/11/2021 Spot Bond				102.46862		102.43734			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				100.50252		100.47964			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A On 21/11/2022 Spot Bond				100.51448		100.49106			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	100.58109	9.82000	100.55461			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A On 21/11/2020 Spot Bond				100.71624		100.69413			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0
TH15A On 21/11/2022 Spot Bond				100.35580		100.33236			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0
TH15A On 21/11/2020 Spot Bond				100.49424		100.47173			0.00	0	0
Total TH15A7 SPOT									0.00	0	0
Total For TH15A7									0.00	0	0
TH15A On 21/11/2022 Spot Bond				100.50027		100.47749			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B On 21/11/2022 Spot Bond				100.52751		100.50350			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B On 21/11/2022 Spot Bond				100.52278		100.49898			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond				101.16579		101.14298				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.55533		100.53004				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				101.06145		101.03713				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.54113		100.51649				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				102.58564		102.55456				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				101.31709		101.28598				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				100.66692		100.63652				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				100.49136		100.46900				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond				100.50262		100.47974				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	102.60922	8.49000	102.58604				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				100.51683		100.49330				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				100.53519		100.51082				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH16D On 21/08/2024 Spot Bond				100.66215		100.63197			0.00	0	0
Total TH16D1 SPOT									0.00	0	0
Total For TH16D1									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.68000	104.44528	7.67000	104.42607			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	88.73854	100.00000	88.53547			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200			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				100.20673		100.18379			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				100.18728		100.16363			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.48500	103.76213	8.47500	103.76260			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.99500	104.77750	8.98500	104.79056			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.43804		101.41478			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				102.17169		102.14995			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			9.49500	100.35890	9.44500	100.53919			0.00	0	80,000,000
Total TL28 SPOT									0.00	0	80,000,000
Total For TL28									0.00	0	80,000,000
TL29 On 24/04/2025 Spot Bond				101.18591		101.16224			0.00	0	0
Total TL29 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 TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond				100.01187		100.04240			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				100.01358		100.04352			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				100.11039		100.08723			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC08 On 27/03/2020 Spot Bond				101.63105		101.61025			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond				99.92097		99.90111			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.75500	104.47594	7.74500	104.46153		38,007,155,736,000.00	4,900,987,200	2,202,246,800	
Total TN20 SPOT								38,007,155,736,000.00	4,900,987,200	2,202,246,800	
Total For TN20								38,007,155,736,000.00	4,900,987,200	2,202,246,800	
TN20/R On 17/09/2020 Spot Bond			100.00000	61.03115	100.00000	60.89533		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	38.82486	100.00000	38.73845		0.00	0	0	
Total TN21U SPOT								0.00	0	0	
Total For TN21U								0.00	0	0	
TN23 On 06/11/2023 Spot Bond			8.66500	108.01690	8.65500	108.02567		39,085,056,064,000.00	4,510,681,600	4,748,263,500	
Total TN23 SPOT								39,085,056,064,000.00	4,510,681,600	4,748,263,500	
Total For TN23								39,085,056,064,000.00	4,510,681,600	4,748,263,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.50745	100.00000	15.47295		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			9.86000	101.42931	9.81000	101.61489		65,160,409,488,000.00	6,608,560,800	17,808,453,300	
Total TN25 SPOT								65,160,409,488,000.00	6,608,560,800	17,808,453,300	

Contract 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 TN25									5,160,409,488,000.00	6,608,560,800	17,808,453,300
TN25/R On 19/08/2025 Spot Bond			100.00000	13.16766	100.00000	13.13867			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			10.01500	94.69557	9.96500	94.92916			23,668,689,860,000.00	2,363,324,000	2,270,831,000
Total TN27 SPOT									23,668,689,860,000.00	2,363,324,000	2,270,831,000
Total For TN27									23,668,689,860,000.00	2,363,324,000	2,270,831,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.64193	100.00000	9.62048			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			10.82500	99.79015	10.76000	100.16555			84,435,000,000,000.00	7,800,000,000	3,349,900,000
Total TN30 SPOT									84,435,000,000,000.00	7,800,000,000	3,349,900,000
Total For TN30									84,435,000,000,000.00	7,800,000,000	3,349,900,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.72013	8.00000	119.69448			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			11.85000	93.43565	11.77500	93.94351			142,200,000,000,000.00	12,000,000,000	3,850,000,000
Total TN40 SPOT									142,200,000,000,000.00	12,000,000,000	3,850,000,000
Total For TN40									142,200,000,000,000.00	12,000,000,000	3,850,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.87701	10.75000	101.84787			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	101.35800	10.00000	101.33200			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			8.00000	101.70380	7.99000	101.69113			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			8.19000	101.37158	8.18000	101.35891			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			7.99000	101.58155	7.98000	101.56940			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				99.90357		99.87929			0.00	0	0
Total TRA2B1 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 TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				99.90092		99.87598				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				101.31579		101.29180				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				99.88562		99.85681				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				99.85838		99.82268				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				99.85838		99.82268				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				100.66945		100.64639				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				100.68678		100.66313				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.40500	102.29623	8.39500	102.29881				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				100.66554		100.64262				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				100.68052		100.65709				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				100.79927		100.77171				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				100.78289		100.75589				0.00	0	0
Total TRA3B2 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 TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond				101.26886		101.24789				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond				101.36520		101.34260				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				101.41068		101.38732				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			8.69500	102.80993	8.68500	102.81839				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				100.95543		100.93452				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				101.02786		101.00534				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				101.06199		101.03871				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	101.41650	8.62000	101.39313				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond				101.58184		101.55558				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				101.19065		101.16449				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

Contract 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 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
TSP22 On 19/03/2020 Spot Bond				97.48892		97.46930				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23 On 09/04/2020 Spot Bond				97.50632		97.48519				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/05/2020 Spot Bond				96.91117		96.89001				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23 On 09/07/2020 Spot Bond				95.74767		95.72733				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23 On 13/02/2020 Spot Bond				98.75539		98.73531				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23 On 13/08/2020 Spot Bond				97.48552		97.44496				0.00	600,000,000	300,000,000
Total TSP235 SPOT										0.00	600,000,000	300,000,000
Total For TSP235										0.00	600,000,000	300,000,000
TSP23 On 12/03/2020 Spot Bond				98.21438		98.19453				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP23 On 09/04/2020 Spot Bond				97.65134		97.63144				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP23 On 08/10/2020 Spot Bond				93.98104		93.96098				0.00	0	0
Total TSP238 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 TSP238										0.00	0	0
TSP23 On 14/05/2020 Spot Bond				96.94751		96.92756				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP24 On 12/11/2020 Spot Bond				93.20556		93.18527				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				101.06833		101.04355				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				101.27501		101.24537				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond				102.32551		102.29488				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.40964		101.38516				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 07/01/2020 Spot Bond				101.38562		101.36582				0.00	0	0
Total TWC315 SPOT										0.00	0	0
Total For TWC315										0.00	0	0
TWC31 On 10/01/2020 Spot Bond				101.28486		101.26510				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond				101.14649		101.12673				0.00	0	0
Total TWC317 SPOT										0.00	0	0
Total For TWC317										0.00	0	0
TWC31 On 27/01/2020 Spot Bond				100.99425		100.97436				0.00	0	0
Total TWC318 SPOT										0.00	0	0
Total For TWC318										0.00	0	0
TWC31 On 29/01/2020 Spot Bond				100.87180		100.85199				0.00	0	0
Total TWC319 SPOT										0.00	0	0
Total For TWC319										0.00	0	0
TWC32 On 13/02/2020 Spot Bond				100.59671		100.57682				0.00	0	0
Total TWC320 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 TWC320									0.00	0	0
TWC32 On 24/02/2020 Spot Bond				100.33860		100.31868			0.00	0	0
Total TWC321 SPOT									0.00	0	0
Total For TWC321									0.00	0	0
TWC32 On 28/02/2020 Spot Bond				100.27877		100.25886			0.00	0	0
Total TWC322 SPOT									0.00	0	0
Total For TWC322									0.00	0	0
TWC32 On 04/03/2020 Spot Bond				100.17970		100.15974			0.00	0	0
Total TWC323 SPOT									0.00	0	0
Total For TWC323									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.17000	105.85360	8.16000	105.84200		882,824,056,000.00	108,056,800	27,014,200	
Total UG21 SPOT								882,824,056,000.00	108,056,800	27,014,200	
Total For UG21								882,824,056,000.00	108,056,800	27,014,200	
UG26 On 09/03/2026 Spot Bond			10.31500	107.41216	10.26500	107.61550		49,569,008,942,000.00	4,805,526,800	1,201,381,700	
Total UG26 SPOT								19,569,008,942,000.00	4,805,526,800	1,201,381,700	
Total For UG26								19,569,008,942,000.00	4,805,526,800	1,201,381,700	
VCJA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA6U SPOT								0.00	0	0	
Total For VCJA6U								0.00	0	0	
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA7U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.09237		100.01357			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				101.79903		101.77695			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				101.55710		101.53330			0.00	0	0
Total VKE10 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 VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond				101.24425		101.22087				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				101.29529		101.27296				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				100.84610		100.82368				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				100.53392		100.51061				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										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

Contract 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 VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR858U 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 VR858U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.80927		101.78811				0.00	500,000,000	1,450,000,000
Total WHL01 SPOT										0.00	500,000,000	1,450,000,000
Total For WHL01										0.00	500,000,000	1,450,000,000
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				102.02909		102.00746				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				102.75516		102.73353				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0

Contract 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 WHL05U									0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL06U SPOT									0.00	0	0
Total For WHL06U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.93000	101.28843	6.92000	101.27432			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			7.21500	102.79514	7.20500	102.78901		2,055,648,738,000.00		284,913,200	71,228,300
Total WSP5 SPOT								2,055,648,738,000.00		284,913,200	71,228,300
Total For WSP5								2,055,648,738,000.00		284,913,200	71,228,300
WSP5/f On 28/05/2021 Spot Bond			100.00000	37.18506	100.00000	37.10231			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.80e+017	358,299,306,600	718,785,964,624
Total for SPOT :									1.80e+017	358,299,306,600	718,785,964,624
Total Futures									1.80e+017	358,299,310,105	718,786,906,679
Total Options									0.00	0	264,676
Grand Total:									1.80e+017	358,299,310,105	718,787,171,355