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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/01/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/02/2020 Bond Future			10.92664	79.08151	10.96837	78.84188			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.04804	76.69425	11.09129	76.45045			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.17254	78.06621	11.21742	77.81796			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.30350	75.68468	11.35009	75.43190			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			11.23006	80.34227	11.27170	80.06833			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.34907	77.50572	11.39222	77.22707			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.46924	78.89139	11.51398	78.60763			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.59424	76.05368	11.64067	75.76476			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			135.92725	135.92725	135.87614	135.87614			0.00	0	5,063
I2025 On 07/05/2020 Bond Future			138.37606	138.37606	138.32421	138.32421			0.00	0	0
I2025 On 06/08/2020 Bond Future			139.43314	139.43314	139.38033	139.38033			0.00	0	0
I2025 On 05/11/2020 Bond Future			141.94227	141.94227	141.88831	141.88831			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2021	Bond Future		142.90208	142.90208	142.84669	142.84669			0.00	0	0
Total I2025 Future											0.00	0	5,063
Total For I2025											0.00	0	5,063
I2029	On	06/02/2020	Bond Future		101.28445	101.28445	101.16920	101.16920			0.00	0	3,765
I2029	On	07/05/2020	Bond Future		102.00576	102.00576	101.88861	101.88861			0.00	0	0
I2029	On	06/08/2020	Bond Future		103.88590	103.88590	103.76649	103.76649			0.00	0	0
I2029	On	05/11/2020	Bond Future		104.62209	104.62209	104.50036	104.50036			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	Bond Future		100.82798	100.82798	100.83670	100.83670			0.00	0	6,960
I2033	On	07/05/2020	Bond Future		101.45887	101.45887	101.46801	101.46801			0.00	0	0
I2033	On	06/08/2020	Bond Future		103.32896	103.32896	103.33816	103.33816			0.00	0	0
I2033	On	05/11/2020	Bond Future		103.97740	103.97740	103.98655	103.98655			0.00	0	0
Total I2033 Future											0.00	0	6,960
Total For I2033											0.00	0	6,960
I2038	On	06/02/2020	Bond Future		116.25956	116.25956	116.18732	116.18732			0.00	0	10,886
I2038	On	07/05/2020	Bond Future		118.35394	118.35394	118.28073	118.28073			0.00	0	0
I2038	On	06/08/2020	Bond Future		118.85530	118.85530	118.78060	118.78060			0.00	0	0
I2038	On	05/11/2020	Bond Future		120.99410	120.99410	120.91791	120.91791			0.00	0	0
Total I2038 Future											0.00	0	10,886
Total For I2038											0.00	0	10,886
I2046	On	06/02/2020	Bond Future		107.51417	107.51417	108.00114	108.00114			0.00	0	14,000
I2046	On	07/05/2020	Bond Future		107.71743	107.71743	108.21318	108.21318			0.00	0	0
I2046	On	06/08/2020	Bond Future		109.70280	109.70280	110.20758	110.20758			0.00	0	0
I2046	On	05/11/2020	Bond Future		109.89592	109.89592	110.40984	110.40984			0.00	0	0
Total I2046 Future											0.00	0	14,000
Total For I2046											0.00	0	14,000
I2050	On	06/02/2020	Bond Future		110.04575	110.04575	110.05503	110.05503			0.00	0	11,797
I2050	On	07/05/2020	Bond Future		112.02832	112.02832	112.03810	112.03810			0.00	0	0
I2050	On	06/08/2020	Bond Future		112.22826	112.22826	112.23828	112.23828			0.00	0	0
I2050	On	05/11/2020	Bond Future		114.24780	114.24780	114.25787	114.25787			0.00	0	0
Total I2050 Future											0.00	0	11,797
Total For I2050											0.00	0	11,797
R186	On	06/02/2020	Bond Future		8.15105	113.62698	8.18702	113.42681		5.68	179,189,747.46	1,577	100,318
R186	On	07/05/2020	Bond Future		8.19935	115.64592	8.23715	115.44241		5.64	0.00	0	1,933
R186	On	06/08/2020	Bond Future		8.24726	112.42066	8.28711	112.21331		5.94	0.00	0	0
R186	On	05/11/2020	Bond Future		8.29887	114.44270	8.34092	114.23160		5.79	0.00	0	0
Total R186 Future											179,189,747.46	1,577	102,251

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	Call			2,118.28000	2.11828	2,285,840	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			69.37000	0.06937	36,760	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,167.97000	2.16797	2,337,270	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			64.79000	0.06479	33,920	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,068.85000	2.06885	2,234,600	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			404.40000	0.40440	441,680	5.60	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			74.24000	0.07424	39,820	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,406.83000	4.40683	4,605,390	6.44	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			2.25000	0.00225	0,640	6.44	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,825.85000	1.82585	1,981,470	5.87	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			103.28000	0.10328	58,730	5.87	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			833.57000	0.83357	670,680	5.60	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,270.67000	2.27067	2,387,870	5.80	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			868.54000	0.86854	782,230	5.80	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			672.49000	0.67249	719,820	5.48	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			2,504.53000	2.50453	2,348,350	5.48	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			3,776.10000	3.77610	3,594,680	5.35	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			281.51000	0.28151	303,600	5.35	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			1,323.62000	1.32362	1,211,190	5.66	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,553.75000	1.55375	1,644,830	5.66	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,014.39000	4.01439	4,171,600	6.22	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			366.78000	0.36678	320,480	6.22	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,034.17000	1.03417	1,101,210	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			1,883.37000	1.88337	1,746,900	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,057.27000	1.05727	1,125,480	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			1,852.18000	1.85218	1,716,880	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,011.63000	1.01163	1,077,520	5.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,915.14000	1.91514	1,777,520	5.56	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,217.07000	2.21707	2,316,620	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,787.36000	1.78736	1,679,560	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,246.32000	2.24632	2,346,720	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,764.91000	1.76491	1,657,960	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,188.34000	2.18834	2,287,030	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,810.36000	1.81036	1,701,700	6.00	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,337.61000	2.33761	2,223,680	5.72	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,332.99000	2.33299	2,430,160	5.72	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,366.12000	5.36612	5,520,150	6.27	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			877.74000	0.87774	820,670	6.27	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,254.77000	3.25477	3,374,320	5.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,669.55000	1.66955	1,578,000	5.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,192.58000	3.19258	3,310,780	5.86	0.00	0	0

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R186	On	05/11/2020	Bond Future	8.64	Put			1,705.87000	1.70587	1,612,970	5.86	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			3,768.07000	3.76807	3,618,650	5.50	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,219.76000	1.21976	1,281,440	5.50	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,223.61000	3.22361	3,342,490	5.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,687.63000	1.68763	1,595,410	5.86	0.00	0	0
Total R186 Option												0.00	0	56,693
Total For R186												179,189,747.46	1,577	158,944
R197	On	06/02/2020	Bond Future			301.35499	301.35499	301.38661	301.38661			0.00	0	2,540
R197	On	07/05/2020	Bond Future			306.78399	306.78399	306.81678	306.81678			0.00	0	0
R197	On	06/08/2020	Bond Future			304.70950	304.70950	304.74267	304.74267			0.00	0	0
R197	On	05/11/2020	Bond Future			310.19232	310.19232	310.22562	310.22562			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			225.96699	225.96699	225.86481	225.86481			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.03795	230.03795	229.93440	229.93440			0.00	0	0
R202	On	06/08/2020	Bond Future			230.17260	230.17260	230.06694	230.06694			0.00	0	0
R202	On	05/11/2020	Bond Future			234.31472	234.31472	234.20679	234.20679			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			6.98003	105.58634	7.03618	105.43273		2.18	0.00	0	43,600
R2023	On	07/05/2020	Bond Future			6.95267	103.53151	7.01425	103.37535		2.19	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			6.90600	105.39538	6.97425	105.23622		2.12	0.00	0	0
R2023	On	05/11/2020	Bond Future			6.86657	103.35773	6.94289	103.19574		2.19	0.00	0	0
Total R2023 Future												0.00	0	57,112
R2023	On	06/02/2020	Bond Future	7.53	Call			1,341.82000	1.34182	1,492,980	2.51	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			3.20000	0.00320	0,750	2.51	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,368.46000	1.36846	1,519,800	2.52	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			2.95000	0.00295	0,680	2.52	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,315.20000	1.31520	1,466,170	2.49	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			3.47000	0.00347	0,830	2.49	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			631.63000	0.63163	537,850	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			344.35000	0.34435	404,170	2.13	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			659.74000	0.65974	563,400	2.13	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			355.61000	0.35561	416,710	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			645.58000	0.64558	550,520	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			367.09000	0.36709	429,470	2.14	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			1,120.80000	1.12080	1,223,370	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			411.62000	0.41162	355,030	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			1,086.56000	1.08656	1,187,770	2.27	0.00	0	0

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R2023	On	06/08/2020	Bond Future	7.26	Put			423.58000	0.42358	365,630	2.27	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			1,103.50000	1.10350	1,205,400	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			417.41000	0.41741	360,150	2.28	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			425.56000	0.42556	374,710	2.35	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,530.62000	1.53062	1,642,240	2.36	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			420.70000	0.42070	370,330	2.36	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,498.89000	1.49889	1,609,520	2.35	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			430.80000	0.43080	379,440	2.35	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,514.56000	1.51456	1,625,700	2.35	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,112
R2030	On	06/02/2020	Bond Future			8.99454	93.77902	9.02554	93.58663		8.33	18,755,804.00	200	80,399
R2030	On	07/05/2020	Bond Future			9.06322	95.44525	9.09540	95.24963		8.36	9,544,525.00	100	50
R2030	On	06/08/2020	Bond Future			9.13371	93.14932	9.16721	92.95006		8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.20258	94.82672	9.23742	94.62384		8.97	0.00	0	0
Total R2030 Future												28,300,329.00	300	80,449
R2030	On	06/02/2020	Bond Future	8.40	Call			6.00000	0.00600	4,460	7.69	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			110.03000	0.11003	65,320	8.87	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,629.93000	1.62993	1,741,340	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			252.32000	0.25232	171,340	8.62	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			810.59000	0.81059	655,620	8.33	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			652.12000	0.65212	689,540	8.33	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			3,991.14000	3.99114	3,797,210	7.69	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			418.95000	0.41895	307,850	8.50	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,227.63000	1.22763	1,312,020	8.52	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			399.15000	0.39915	291,150	8.52	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,145.27000	1.14527	1,223,470	8.49	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			439.41000	0.43941	325,220	8.49	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,393.34000	2.39334	2,541,020	8.87	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,186.15000	1.18615	1,267,440	8.50	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,828.86000	2.82886	2,679,690	8.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			972.47000	0.97247	1,019,850	8.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,788.67000	2.78867	2,640,430	8.18	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			928.78000	0.92878	974,320	8.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			2,869.61000	2.86961	2,719,530	8.17	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			950.37000	0.95037	996,820	8.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,289.61000	2.28961	2,370,450	8.89	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,630.24000	2.63024	2,511,820	8.89	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,230.68000	2.23068	2,310,000	8.88	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,690.78000	2.69078	2,570,840	8.88	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
R2030	On	06/08/2020	Bond Future	9.10	Call			2,260.04000	2.26004	2,340,120	8.88	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,660.38000	2.66038	2,541,200	8.88	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,718.17000	7.71817	7,872,340	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			899.58000	0.89958	850,870	9.90	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,007.79000	3.00779	3,097,540	8.96	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,394.14000	6.39414	6,229,520	8.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			978.69000	0.97869	1,016,950	8.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,619.65000	3.61965	3,494,780	8.84	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,298.84000	1.29884	1,346,890	8.52	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,651.81000	3.65181	3,526,320	8.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,435.40000	2.43540	2,512,790	8.83	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,307.41000	7.30741	7,457,120	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,703.68000	1.70368	1,763,010	8.65	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,050.95000	3.05095	2,937,820	8.96	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,628.54000	2.62854	2,525,220	9.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,542.74000	3.54274	3,642,910	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,603.64000	2.60364	2,500,930	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,477.55000	3.47755	3,576,500	9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,462.36000	2.46236	2,540,370	8.84	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,534.12000	5.53412	5,379,290	8.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			6,024.03000	6.02403	6,159,870	9.68	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,398.09000	1.39809	1,331,050	9.68	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,716.49000	4.71649	4,572,940	8.65	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,653.30000	2.65330	2,549,370	9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,016.91000	1.01691	963,740	9.90	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,510.24000	3.51024	3,609,800	9.06	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												28,300,329.00	300	162,089
R2032	On	06/02/2020	Bond Future			9.38621	94.87420	9.41730	94.66466		9.24	94,874,200.00	1,000	71,272
R2032	On	07/05/2020	Bond Future			9.46028	92.40116	9.49247	92.18805		9.69	328,486,123.80	3,555	3,555
R2032	On	06/08/2020	Bond Future			9.53545	94.05795	9.56883	93.84091		10.12	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.61403	91.59457	9.64866	91.37356		10.72	0.00	0	0
Total R2032 Future												423,360,323.80	4,555	74,827
R2032	On	06/02/2020	Bond Future	9.38	Put			935.91000	0.93591	763,160	9.08	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			716.15000	0.71615	755,670	9.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			900.11000	0.90011	730,090	9.10	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			748.73000	0.74873	791,040	9.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			865.25000	0.86525	698,020	9.11	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			684.44000	0.68444	721,230	9.08	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,091.09000	3.09109	2,929,130	9.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Call			1,011.49000	1.01149	1,060,650	9.27	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,177.55000	3.17755	3,013,600	9.27	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,036.37000	1.03637	1,086,520	9.29	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,134.20000	3.13420	2,971,240	9.29	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,061.41000	1.06141	1,112,560	9.30	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,509.59000	2.50959	2,593,810	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,154.25000	3.15425	3,021,430	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,446.18000	2.44618	2,528,820	10.08	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,222.06000	3.22206	3,087,660	10.08	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,477.77000	2.47777	2,561,210	10.09	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,188.01000	3.18801	3,054,410	10.09	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,465.00000	5.46500	5,307,810	10.28	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,942.44000	1.94244	2,006,260	10.28	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,562.43000	1.56243	1,616,230	10.16	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,168.37000	4.16837	4,031,900	10.51	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,825.47000	2.82547	2,910,010	10.51	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,389.82000	9.38982	9,563,700	11.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,147.10000	3.14710	3,031,190	10.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,887.41000	3.88741	3,993,150	10.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,118.77000	3.11877	3,003,500	10.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,818.20000	3.81820	3,922,670	10.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			964.44000	0.96444	913,450	11.73	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,235.24000	6.23524	6,068,030	10.16	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,598.31000	3.59831	3,472,790	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,351.53000	3.35153	3,447,020	10.63	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,986.51000	8.98651	9,156,530	11.73	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,175.63000	3.17563	3,059,090	10.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			865.16000	0.86516	818,030	11.73	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,852.74000	3.85274	3,957,840	10.73	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												423,360,323.80	4,555	86,827
R2035	On	06/02/2020	Bond Future			9.73305	97.30554	9.76927	97.03699		10.10	24,326,385.00	250	118,405
R2035	On	07/05/2020	Bond Future			9.80936	94.53295	9.84678	94.25976		10.63	0.00	0	105
R2035	On	06/08/2020	Bond Future			9.88659	96.22737	9.92531	95.94919		11.18	0.00	0	0
R2035	On	05/11/2020	Bond Future			9.97012	93.46216	10.01020	93.17891		11.97	0.00	0	0
Total R2035 Future												24,326,385.00	250	118,510
R2035	On	06/02/2020	Bond Future	9.60	Call			405.77000	0.40577	426,360	9.87	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			1,670.62000	1.67062	1,422,660	9.87	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			428.78000	0.42878	451,560	9.89	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			1,618.21000	1.61821	1,372,440	9.89	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
R2035	On	06/02/2020	Bond Future	9.59	Call			383.55000	0.38355	402,070	9.86	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			1,723.91000	1.72391	1,473,880	9.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			2,471.21000	2.47121	2,300,740	10.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			1,982.86000	1.98286	2,085,580	10.67	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,492.11000	5.49211	5,249,130	9.64	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			443.03000	0.44303	473,240	9.64	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,034.68000	1.03468	1,096,040	10.23	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			3,839.86000	3.83986	3,628,030	10.23	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,783.54000	6.78354	6,996,580	12.54	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			532.15000	0.53215	472,000	12.54	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,060.57000	1.06057	1,123,170	10.25	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,789.71000	3.78971	3,579,120	10.25	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,087.03000	1.08703	1,150,870	10.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,740.22000	3.74022	3,530,870	10.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,765.45000	5.76545	5,963,900	12.15	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			709.14000	0.70914	634,400	12.15	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			5,945.84000	5.94584	5,696,920	9.47	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			343.71000	0.34371	367,980	9.47	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,584.86000	2.58486	2,410,190	10.63	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,875.90000	1.87590	1,974,420	10.63	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			7,651.37000	7.65137	7,410,010	9.86	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			655.46000	0.65546	692,280	9.86	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,409.62000	9.40962	9,154,420	9.86	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			392.44000	0.39244	415,420	9.86	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,141.59000	3.14159	3,263,100	11.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,179.67000	3.17967	3,023,000	11.10	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,179.09000	3.17909	3,301,600	11.11	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,145.48000	3.14548	2,989,810	11.11	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,104.30000	3.10430	3,224,820	11.09	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,214.15000	3.21415	3,056,490	11.09	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,269.91000	5.26991	5,424,360	12.24	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,986.75000	2.98675	2,857,950	12.24	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,186.23000	5.18623	5,339,190	12.22	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,039.15000	3.03915	2,908,860	12.22	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,227.85000	5.22785	5,381,560	12.23	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,012.69000	3.01269	2,883,150	12.23	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												24,326,385.00	250	171,861
R2037	On	06/02/2020	Bond Future			9.89685	88.87692	9.94304	88.53440		11.27	0.00	0	72,879
R2037	On	07/05/2020	Bond Future			9.97741	90.45607	10.02510	90.10766		11.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future			10.06037	87.81798	10.10970	87.46319		12.51	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.14074	89.40139	10.19171	89.04016		12.78	0.00	0	0
Total R2037 Future												0.00	0	72,879
R2037	On	06/02/2020	Bond Future	9.66	Put			2,332.85000	2.33285	2,007,510	10.63	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			216.53000	0.21653	235,530	10.66	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,270.66000	2.27066	1,947,140	10.66	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			231.67000	0.23167	252,590	10.68	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,209.31000	2.20931	1,887,710	10.68	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			202.13000	0.20213	219,310	10.63	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,155.06000	4.15506	3,883,660	10.63	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			921.62000	0.92162	1,000,210	10.65	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,102.11000	4.10211	3,832,290	10.65	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			945.93000	0.94593	1,026,110	10.67	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,049.63000	4.04963	3,781,400	10.67	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			897.69000	0.89769	974,700	10.63	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,325.05000	2.32505	2,456,390	12.02	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,143.45000	4.14345	3,920,000	12.02	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,357.71000	2.35771	2,490,330	12.03	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,102.20000	4.10220	3,880,030	12.03	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,390.61000	2.39061	2,524,500	12.05	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,061.28000	4.06128	3,840,380	12.05	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,007.99000	4.00799	4,177,400	12.72	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,090.78000	4.09078	3,898,960	12.72	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,044.15000	4.04415	4,214,570	12.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,056.23000	4.05623	3,865,420	12.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,971.99000	3.97199	4,140,390	12.72	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,125.58000	4.12558	3,932,750	12.72	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	72,879
R2040	On	06/02/2020	Bond Future			10.03198	91.43550	10.08320	91.02954		11.68	0.00	0	43,319
R2040	On	07/05/2020	Bond Future			10.11322	93.06016	10.16609	92.64716		11.75	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.19689	90.21785	10.25156	89.79727		13.01	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.27779	91.84487	10.33425	91.41668		13.32	0.00	0	0
Total R2040 Future												0.00	0	43,319
R2040	On	06/02/2020	Bond Future	9.75	Call			164.05000	0.16405	180,540	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			0.02000	0.00002	0,010	10.31	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			14,998.91000	14.99891	14,592,950	10.31	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	10.31	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			2,857.42000	2.85742	2,467,950	11.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			176.06000	0.17606	194,300	11.26	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/02/2020 Bond Future	9.76	Put			2,786.77000	2.78677	2,399,050	11.26	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.74	Call			152.37000	0.15237	167,220	11.22	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.74	Put			2,928.52000	2.92852	2,537,410	11.22	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.00	Put			9,236.87000	9.23687	8,830,900	10.31	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			908.70000	0.90870	1,001,830	10.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			4,406.85000	4.40685	4,086,980	10.77	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Put			3,045.28000	3.04528	2,781,640	11.37	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			1,737.70000	1.73770	1,887,060	11.37	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.74	Call			934.57000	0.93457	1,029,680	10.80	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			4,350.12000	4.35012	4,032,230	10.80	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			960.71000	0.96071	1,057,800	10.82	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			4,293.78000	4.29378	3,977,870	10.82	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Put			5,862.38000	5.86238	5,501,640	10.17	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			432.39000	0.43239	484,650	10.17	0.00	0	2,640
R2040 On 06/08/2020 Bond Future	10.03	Put			4,358.82000	4.35882	4,101,740	12.75	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Call			2,669.87000	2.66987	2,834,870	12.76	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Put			4,314.93000	4.31493	4,059,350	12.76	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Call			2,600.03000	2.60003	2,762,020	12.73	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Put			4,403.07000	4.40307	4,144,480	12.73	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Call			2,634.83000	2.63483	2,798,330	12.75	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Call			4,279.36000	4.27936	4,481,700	13.37	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Put			4,462.87000	4.46287	4,237,020	13.37	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.00	Put			5,758.01000	5.75801	5,495,080	13.12	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.00	Call			3,174.90000	3.17490	3,340,160	13.12	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.32	Call			4,317.96000	4.31796	4,521,480	13.38	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.32	Put			4,425.72000	4.42572	4,201,050	13.38	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.30	Call			4,241.24000	4.24124	4,442,400	13.36	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.30	Put			4,500.60000	4.50060	4,273,570	13.36	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.73	Put			7,104.86000	7.10486	6,809,860	12.88	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.73	Call			2,348.00000	2.34800	2,481,190	12.88	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.23	Put			4,771.46000	4.77146	4,536,120	13.30	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Call			3,978.28000	3.97828	4,171,130	13.30	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	9.50	Put			8,427.17000	8.42717	8,106,100	12.68	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.50	Call			1,754.34000	1.75434	1,861,460	12.68	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	11.70	Call			10,706.24000	10.70624	11,042,050	14.54	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.70	Put			1,269.28000	1.26928	1,176,900	14.54	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	11.50	Call			9,732.70000	9.73270	10,052,750	14.54	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.50	Put			1,574.12000	1.57412	1,465,980	14.54	0.00	0	2,000
Total R2040 Option									0.00	0	17,280
Total For R2040									0.00	0	60,599

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			10.12670	87.93711	10.17790	87.52787		12.35	74,746,543.50	850	52,322
R2044	On	07/05/2020	Bond Future			10.20662	89.49959	10.25945	89.08319		12.42	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.28885	86.71859	10.34345	86.29453		13.77	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.36823	88.28262	10.42457	87.85100		14.11	0.00	0	0
Total R2044 Future												74,746,543.50	850	52,322
R2044	On	06/02/2020	Bond Future	9.09	Put			9,434.86000	9.43486	9,025,610	10.90	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			0.02000	0.00002	0,010	10.90	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			3,669.23000	3.66923	3,264,140	11.21	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			62.74000	0.06274	66,890	11.21	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,631.50000	4.63150	5,011,780	13.58	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			50.56000	0.05056	21,600	13.58	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			81.83000	0.08183	88,410	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,433.38000	3.43338	3,030,720	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			89.29000	0.08929	96,840	11.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,356.12000	3.35612	2,954,430	11.30	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			74.91000	0.07491	80,590	11.25	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,511.31000	3.51131	3,107,750	11.25	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,421.41000	1.42141	1,548,380	11.97	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,044.29000	7.04429	6,663,060	10.68	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			278.99000	0.27899	314,160	10.68	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,712.50000	3.71250	3,420,990	11.95	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,389.41000	1.38941	1,514,300	11.95	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,205.88000	1.20588	1,318,420	11.81	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,177.32000	5.17732	5,466,240	13.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,029.85000	1.02985	902,370	13.55	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,016.05000	8.01605	7,622,850	10.50	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			173.63000	0.17363	196,830	10.50	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,662.51000	3.66251	3,373,080	11.97	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,585.24000	4.58524	4,261,590	11.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,799.61000	6.79961	7,124,570	14.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			669.99000	0.66999	578,550	14.26	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			8,608.41000	8.60841	8,209,730	10.40	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			128.25000	0.12825	145,970	10.40	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,023.52000	4.02352	3,719,660	11.81	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,704.03000	4.70403	4,376,570	11.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,387.42000	6.38742	6,704,350	14.08	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			745.67000	0.74567	646,200	14.08	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			908.03000	0.90803	998,870	11.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,644.28000	4.64428	4,318,720	11.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			933.14000	0.93314	1,025,890	11.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.79	Call			883.50000	0.88350	972,440	11.53	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			6,181.45000	6.18145	6,459,760	14.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,762.05000	1.76205	1,887,020	12.80	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,554.42000	1.55442	1,426,060	14.75	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,757.16000	11.75716	11,363,380	12.12	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			316.49000	0.31649	346,770	12.12	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,792.74000	6.79274	6,464,300	12.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,222.65000	1.22265	1,318,270	12.43	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			5,641.60000	5.64160	5,342,510	12.80	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,837.94000	1.83794	1,692,190	14.43	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,791.83000	1.79183	1,918,310	12.82	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,588.21000	5.58821	5,290,630	12.82	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,822.13000	1.82213	1,950,120	12.84	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,535.46000	5.53546	5,239,390	12.84	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			8,874.14000	8.87414	8,508,900	12.12	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			668.34000	0.66834	727,160	12.12	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,028.61000	5.02861	4,747,810	13.02	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,138.79000	2.13879	2,282,050	13.02	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,018.69000	7.01869	7,314,390	14.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,718.50000	7.71850	8,005,430	14.89	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,334.17000	2.33417	2,189,480	14.89	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,805.77000	2.80577	2,958,040	13.64	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,005.07000	14.00507	13,618,620	13.20	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			626.86000	0.62686	672,030	13.20	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,146.46000	6.14646	5,873,180	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,172.86000	1.17286	1,250,440	13.20	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,444.96000	6.44496	6,164,400	13.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,774.35000	2.77435	2,925,410	13.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,763.56000	8.76356	9,068,310	15.21	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,081.51000	2.08151	2,204,010	13.40	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,394.63000	6.39463	6,115,280	13.64	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,692.59000	4.69259	4,459,400	13.98	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,158.49000	4.15849	4,358,130	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,653.47000	4.65347	4,421,490	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,082.73000	4.08273	4,279,960	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,964.50000	2.96450	3,122,840	13.69	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,615.45000	10.61545	10,261,410	13.20	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,016.17000	9.01617	9,324,850	15.29	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,887.70000	1.88770	1,764,760	15.29	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,751.90000	7.75190	7,442,780	13.40	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,731.99000	4.73199	4,497,600	13.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	11.38	Put			1,965.43000	1.96543	1,838,560	15.21	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			4,120.53000	4.12053	4,318,960	13.98	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												74,746,543.50	850	68,666
R2048	On	06/02/2020	Bond Future			10.11740	91.28795	10.16365	90.90835		12.11	164,318,310.00	1,800	96,980
R2048	On	07/05/2020	Bond Future			10.19151	88.47189	10.23919	88.08569		12.80	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.26643	90.05681	10.31565	89.66354		13.52	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.34615	87.24448	10.39695	86.84422		14.56	0.00	0	0
Total R2048 Future												164,318,310.00	1,800	96,980
R2048	On	06/02/2020	Bond Future	9.71	Call			52.75000	0.05275	53,470	10.95	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,904.93000	3.90493	3,526,050	10.95	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			57.77000	0.05777	58,890	10.96	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			3,821.85000	3.82185	3,443,370	10.96	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			48.09000	0.04809	48,450	10.93	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,988.51000	3.98851	3,609,270	10.93	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			2,313.19000	2.31319	2,474,960	12.72	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,630.40000	2.63040	2,405,970	12.72	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			4,772.96000	4.77296	5,026,000	13.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			1,190.67000	1.19067	1,057,510	13.69	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			5,332.64000	5.33264	5,011,800	11.62	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			695.06000	0.69506	760,420	11.62	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.78	Call			908.74000	0.90874	989,410	11.86	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,757.10000	4.75710	4,451,570	11.86	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			934.23000	0.93423	1,016,650	11.89	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,695.62000	4.69562	4,391,840	11.89	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			883.70000	0.88370	962,610	11.84	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,819.16000	4.81916	4,511,870	11.84	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,828.54000	9.82854	9,479,600	11.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			557.59000	0.55759	601,920	11.89	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			12,015.43000	12.01543	11,648,880	11.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			318.45000	0.31845	345,170	11.89	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,113.33000	3.11333	3,276,900	13.44	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,123.55000	4.12355	3,893,850	13.44	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,152.28000	3.15228	3,317,250	13.46	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,081.34000	4.08134	3,853,040	13.46	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,074.61000	3.07461	3,236,780	13.43	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,166.12000	4.16612	3,935,020	13.43	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,163.95000	3.16395	3,313,720	14.14	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,047.39000	6.04739	5,796,900	14.14	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			3,096.34000	3.09634	3,243,830	14.12	0.00	0	0

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	05/11/2020	Bond Future	10.02	Put			6,146.35000	6.14635	5,893,580	14.12	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			3,130.21000	3.13021	3,278,840	14.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,096.86000	6.09686	5,845,230	14.13	0.00	0	0
Total R2048 Option												0.00	0	24,540
Total For R2048												164,318,310.00	1,800	121,520
R208	On	06/02/2020	Bond Future			6.62008	102.60021	6.57705	102.64662		0.50	0.00	0	16,919
R208	On	07/05/2020	Bond Future			6.44850	101.02059	6.39279	101.06798		0.45	0.00	0	60
R208	On	06/08/2020	Bond Future			6.10237	102.84123	6.02418	102.88965		0.36	0.00	0	0
R208	On	05/11/2020	Bond Future			5.34695	101.28297	5.21932	101.33192		0.26	0.00	0	0
Total R208 Future												0.00	0	16,979
R208	On	06/02/2020	Bond Future	6.13	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			483.95000	0.48395	530,360	0.55	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.00000	0.00000	0,000	0.54	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			473.09000	0.47309	519,500	0.54	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			494.82000	0.49482	541,230	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,361.38000	1.36138	1,408,760	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,352.69000	1.35269	1,400,080	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,370.08000	1.37008	1,417,460	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,000	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			12.53000	0.01253	7,800	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			300.88000	0.30088	344,570	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			13.38000	0.01338	8,380	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			295.50000	0.29550	338,920	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			11.72000	0.01172	7,240	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			306.30000	0.30630	350,240	0.31	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			199.56000	0.19956	239,200	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			27.69000	0.02769	18,150	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			196.54000	0.19654	235,950	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			28.82000	0.02882	18,990	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			193.82000	0.19382	232,940	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			26.86000	0.02686	17,550	0.24	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	16,979
R209	On	06/02/2020	Bond Future			9.76566	74.00410	9.80677	73.74427		11.65	1,036,057.40	14	101,901
R209	On	07/05/2020	Bond Future			9.83753	72.16842	9.87989	71.90414		12.28	0.00	0	0
R209	On	06/08/2020	Bond Future			9.91017	73.46169	9.95387	73.19255		12.80	0.00	0	0
R209	On	05/11/2020	Bond Future			9.98515	71.63596	10.03023	71.36199		13.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Future												1,036,057.40	14	101,901
R209	On	06/02/2020	Bond Future	9.51	Call			176.02000	0.17602	182,570	11.30	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,082.73000	2.08273	1,829,450	11.30	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			187.65000	0.18765	195,290	11.32	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,028.93000	2.02893	1,776,740	11.32	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			164.90000	0.16490	170,440	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,137.13000	2.13713	1,882,840	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			2,711.82000	2.71182	2,451,240	11.10	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			79.74000	0.07974	78,990	11.10	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			804.56000	0.80456	862,390	11.45	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,487.86000	3.48786	3,281,410	11.45	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			825.04000	0.82504	884,050	11.47	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,442.76000	3.44276	3,237,490	11.47	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			784.53000	0.78453	841,200	11.43	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,533.49000	3.53349	3,325,880	11.43	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,215.72000	36.21572	35,946,580	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,107.37000	36.10737	35,838,230	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.60	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,324.21000	36.32421	36,055,070	11.60	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,357.37000	3.35737	3,482,670	13.51	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,540.92000	3.54092	3,392,250	13.51	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,388.17000	3.38817	3,514,230	13.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,510.93000	3.51093	3,363,020	13.52	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,419.09000	3.41909	3,545,930	13.53	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,481.13000	3.48113	3,334,000	13.53	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												1,036,057.40	14	109,401
R210	On	06/02/2020	Bond Future			187.40438	187.40438	187.42150	187.42150			0.00	0	1,721
R210	On	07/05/2020	Bond Future			188.15218	188.15218	188.16997	188.16997			0.00	0	220
R210	On	06/08/2020	Bond Future			191.62003	191.62003	191.63813	191.63813			0.00	0	0
R210	On	05/11/2020	Bond Future			192.36874	192.36874	192.38675	192.38675			0.00	0	0
Total R210 Future												0.00	0	1,941
Total For R210												0.00	0	1,941
R212	On	06/02/2020	Bond Future			161.64565	161.64565	161.63207	161.63207			0.00	0	7,763
R212	On	07/05/2020	Bond Future			164.55779	164.55779	164.54420	164.54420			0.00	0	0
R212	On	06/08/2020	Bond Future			165.31537	165.31537	165.30147	165.30147			0.00	0	0
R212	On	05/11/2020	Bond Future			168.29018	168.29018	168.27580	168.27580			0.00	0	0
Total R212 Future												0.00	0	7,763

Contract 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 R212									0.00	0	7,763
R213 On 06/02/2020 Bond Future			9.20600	88.06790	9.23708	87.87733		8.98	0.00	0	20,142
R213 On 07/05/2020 Bond Future			9.27233	86.08222	9.30450	85.88836		9.41	0.00	0	0
R213 On 06/08/2020 Bond Future			9.33898	87.62642	9.37234	87.42897		9.72	0.00	0	0
R213 On 05/11/2020 Bond Future			9.41291	85.65567	9.44752	85.45463		10.13	0.00	0	0
Total R213 Future									0.00	0	20,142
R213 On 06/02/2020 Bond Future	9.27	Call			843.11000	0.84311	895,010	9.01	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			641.88000	0.64188	503,210	9.01	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			877.36000	0.87736	932,120	9.02	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			615.13000	0.61513	479,320	9.02	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			809.53000	0.80953	858,640	8.99	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			669.36000	0.66936	527,900	8.99	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			2,755.91000	2.75591	2,610,220	9.19	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			976.57000	0.97657	1,022,940	9.17	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			2,835.21000	2.83521	2,687,720	9.17	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			998.54000	0.99854	1,045,800	9.18	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			2,795.29000	2.79529	2,648,690	9.18	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			1,020.99000	1.02099	1,069,160	9.19	0.00	0	0
R213 On 06/08/2020 Bond Future	9.29	Call			2,250.38000	2.25038	2,328,460	9.56	0.00	0	0
R213 On 06/08/2020 Bond Future	9.29	Put			2,738.82000	2.73882	2,619,450	9.56	0.00	0	0
R213 On 06/08/2020 Bond Future	9.30	Call			2,279.63000	2.27963	2,358,450	9.57	0.00	0	0
R213 On 06/08/2020 Bond Future	9.30	Put			2,708.55000	2.70855	2,589,920	9.57	0.00	0	0
R213 On 06/08/2020 Bond Future	9.31	Call			2,309.08000	2.30908	2,388,640	9.58	0.00	0	0
R213 On 06/08/2020 Bond Future	9.31	Put			2,678.54000	2.67854	2,560,650	9.58	0.00	0	0
R213 On 05/11/2020 Bond Future	9.59	Put			2,704.72000	2.70472	2,601,540	10.20	0.00	0	0
R213 On 05/11/2020 Bond Future	9.60	Call			3,557.95000	3.55795	3,656,400	10.20	0.00	0	0
R213 On 05/11/2020 Bond Future	9.60	Put			2,679.67000	2.67967	2,577,080	10.20	0.00	0	0
R213 On 05/11/2020 Bond Future	9.61	Call			3,590.27000	3.59027	3,689,310	10.21	0.00	0	0
R213 On 05/11/2020 Bond Future	9.61	Put			2,654.81000	2.65481	2,552,810	10.21	0.00	0	0
R213 On 05/11/2020 Bond Future	9.59	Call			3,525.77000	3.52577	3,623,630	10.20	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	20,142
R214 On 06/02/2020 Bond Future			9.98156	72.54799	10.02271	72.27785		12.56	0.00	0	19,134
R214 On 07/05/2020 Bond Future			10.05190	70.54017	10.09426	70.26534		13.27	0.00	0	0
R214 On 06/08/2020 Bond Future			10.12279	71.80411	10.16645	71.52426		13.89	0.00	0	0
R214 On 05/11/2020 Bond Future			10.19848	69.80320	10.24348	69.51831		14.79	0.00	0	0
Total R214 Future									0.00	0	19,134
R214 On 06/02/2020 Bond Future	9.72	Call			179.69000	0.17969	185,770	12.07	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			2,206.49000	2.20649	1,942,430	12.07	0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			191.91000	0.19191	199,060	12.10	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.73	Put			2,150.27000	2.15027	1,887,280	12.10	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			168.02000	0.16802	173,110	12.05	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,263.36000	2.26336	1,998,310	12.05	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			3,454.59000	3.45459	3,182,040	11.63	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			37.01000	0.03701	34,600	11.63	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			1,439.43000	1.43943	1,200,900	12.34	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			428.49000	0.42849	460,100	12.34	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,669.69000	2.66969	2,878,810	13.46	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			145.15000	0.14515	84,130	13.46	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			5,667.14000	5.66714	5,416,220	11.58	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			285.62000	0.28562	309,530	11.58	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,642.58000	2.64258	2,458,980	12.70	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,434.40000	1.43440	1,525,630	12.70	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,319.81000	4.31981	4,507,940	14.06	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			809.42000	0.80942	722,720	14.06	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,034.48000	1.03448	1,105,550	12.39	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,251.01000	3.25101	3,047,250	12.39	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,058.86000	1.05886	1,131,240	12.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,207.46000	3.20746	3,005,010	12.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,010.43000	1.01043	1,080,200	12.37	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,294.99000	3.29499	3,089,930	12.37	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,337.85000	2.33785	2,445,580	13.56	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,545.65000	3.54565	3,373,530	13.56	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,368.11000	2.36811	2,476,820	13.58	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,510.29000	3.51029	3,339,150	13.58	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,307.78000	2.30778	2,414,530	13.55	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,581.30000	3.58130	3,408,200	13.55	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,691.90000	3.69190	3,825,280	14.79	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,650.77000	3.65077	3,499,260	14.79	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,724.41000	3.72441	3,858,570	14.80	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,620.29000	3.62029	3,469,560	14.80	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,659.76000	3.65976	3,792,370	14.78	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,681.72000	3.68172	3,529,440	14.78	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	25,884
Total for Bond												895,277,696.16	9,346	1,211,356
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

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

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

Contract 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 R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
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

Contract 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 R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			697.85300	697.85300	695.73500	695.73500				4,061,504,460.00	582	662
GOVI On 07/05/2020 GOVI			710.25000	710.25000	708.09800	708.09800				4,133,655,000.00	582	582
GOVI On 06/08/2020 GOVI			723.03200	723.03200	720.84100	720.84100				0.00	0	0
Total GOVI Future										8,195,159,460.00	1,164	1,244
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			74,050.00000	7,40500	52,870,000			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			74,150.00000	7,41500	52,970,000			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			73,950.00000	7,39500	52,770,000			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			118,920.00000	11,89200	97,400,000			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			119,020.00000	11,90200	97,500,000			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			118,820.00000	11,88200	97,300,000			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			72,890.00000	7,28900	50,980,000			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			72,990.00000	7,29900	51,080,000			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			72,790.00000	7,27900	50,880,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										8,195,159,460.00	1,164	1,244
Total for GOVI										8,195,159,460.00	1,164	1,244
AL37 On 06/02/2020 Index Future			686.49500	686.49500	685.32700	685.32700				0.00	0	0
AL37 On 07/05/2020 Index Future			698.69100	698.69100	697.50500	697.50500				0.00	0	0
AL37 On 06/08/2020 Index Future			711.26500	711.26500	710.05700	710.05700				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			793.16000	793.16000	791.45300	791.45300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T On 07/05/2020 Index Future			807.25100	807.25100	805.51700	805.51700				0.00	0	0
AL7T On 06/08/2020 Index Future			821.77900	821.77900	820.01300	820.01300				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 06/02/2020 Index Future			705.79300	705.79300	703.76500	703.76500				0.00	0	416
ALBI On 07/05/2020 Index Future			718.33200	718.33200	716.27100	716.27100				0.00	0	0
ALBI On 06/08/2020 Index Future			731.25900	731.25900	729.16100	729.16100				0.00	0	0
Total ALBI Future										0.00	0	416
Total For ALBI										0.00	0	416
IGOV On 06/02/2020 Index Future			259.07000	259.07000	259.17000	259.17000				0.00	0	1,004
IGOV On 07/05/2020 Index Future			263.73700	263.73700	263.84000	263.84000				0.00	0	47
IGOV On 06/08/2020 Index Future			268.54600	268.54600	268.65100	268.65100				0.00	0	0
Total IGOV Future										0.00	0	1,051
Total For IGOV										0.00	0	1,051
Total for Index										0.00	0	1,467
5Y STN On 21/12/2021 Interest Rate Swap			94.93000	94.93000	95.01000	95.01000				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 :										9,090,437,156.16	10,510	1,214,118
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.79430				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			7.80500	104.50585	7.80500	104.48399				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	102.24500	10.00000	102.21800				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	104.37194	11.37000	104.34024				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	104.57800	11.81000	104.54504				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	45.76173	100.00000	45.65989				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	41.14261	100.00000	41.05205				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	102.44900	10.00000	102.42200				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			5.15000	5.15000	5.15000	280.65962				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.72081				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	100.04203				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	100.77556				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.06251				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					0.00000	100.99498				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					0.00000	101.83865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.78111				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	102.09708				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.96345				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.33561				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					0.00000	101.37552				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.21294				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.32030				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.98047				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.26562				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.43310				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.96957				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.42510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond					0.00000	101.39233				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	102.19971				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	101.87609				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	101.49361				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN31 On 15/11/2023 Spot Bond					0.00000	101.70339				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN32 On 15/11/2024 Spot Bond					0.00000	101.84683				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN33 On 07/02/2022 Spot Bond					0.00000	101.84661				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN34 On 07/02/2024 Spot Bond					0.00000	102.23120				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN35 On 07/02/2026 Spot Bond					0.00000	101.92694				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN36 On 07/02/2029 Spot Bond					0.00000	103.28876				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN37 On 23/04/2022 Spot Bond					0.00000	99.98007				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN38 On 16/09/2022 Spot Bond					0.00000	100.81950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN41 On 16/09/2024 Spot Bond					0.00000	100.83306				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.84279				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.85436				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.22029				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.22323				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.22538				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.48138				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.90356				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					0.00000	101.88453				0.00	0	25,000,000
Total ABK12 SPOT										0.00	0	25,000,000
Total For ABK12										0.00	0	25,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	101.25385				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.86883				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK102 On 05/06/2020 Spot Bond			6.48000	6.48000	6.48000	151.99128				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	90.25986	100.00000	90.07934			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			6.49000	6.49000	6.49000	135.62242		811,250,000,000.00	125,000,000	141,053,900	
Total ABKI03 SPOT								811,250,000,000.00	125,000,000	141,053,900	
Total For ABKI03								811,250,000,000.00	125,000,000	141,053,900	
ABKI03 On 13/10/2021 Spot Bond			100.00000	33.85047	100.00000	33.77555		0.00	0	0	
Total ABKI03/R212 SPOT								0.00	0	0	
Total For ABKI03/R212								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			8.35000	8.35000	8.35000	128.16762		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	13.31430	100.00000	13.28467		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.80179		0.00	0	0	
Total ABKS1 SPOT								0.00	0	0	
Total For ABKS1								0.00	0	0	
ABN05 On 18/04/2021 Spot Bond			4.46000	206.15429	4.46000	206.12945		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			4.55000	4.55000	4.55000	129.44648		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			4.71000	4.71000	4.71000	173.81142		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	4.42000	4.42000	210.94723		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			8.64500	8.64500	8.64500	100.67888		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			9.58000	9.58000	9.58000	105.47456		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.30500	7.30500	7.30500	101.46720				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			10.12500	10.12500	10.12500	102.73194				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			7.33000	105.10106	7.33000	105.08039				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.21000	102.36529	7.21000	102.34551				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.75737	9.20000	101.73244				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			8.01000	105.28382	8.01000	105.26110				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.36000	103.32486	7.36000	103.30435				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			7.71500	107.01051	7.71500	106.98826				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			8.37500	111.19119	8.37500	111.16613				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.92500	111.56791	8.92500	111.54115				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			7.88500	109.32633	7.88500	109.30310				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.41000	101.42325	7.41000	101.40320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.57500	104.34191	8.57500	104.31785				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.28238	100.00000	12.25505				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			4.00000	4.00000	4.00000	292.00894				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.49000	159.46289	3.49000	159.44788				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.02500	11.02500	11.02500	100.02320				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.89176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.87400				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	236.78099				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	236.84571				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					0.00000	100.85201				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	102.44900	10.00000	102.42200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	100.85471				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.09688				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond					0.00000	101.12765				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.86970				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.87247				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.87247				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.88762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.88762				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	159.80387				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	162.40560				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	99.02472				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.84402				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.78495				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	99.88754				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.84044				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.82709				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.53171				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.74802				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	101.43579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	101.44423				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.39790				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	101.96009				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					0.00000	102.95157				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	103.60536				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	101.48279				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	100.04230				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	99.83299				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	99.83946				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	100.04152				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	100.04125				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B On 18/04/2022 Spot Bond					0.00000	100.04427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.04728				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.05715				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.06017				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.24194				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.46789				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			8.73500	107.54070	8.73500	107.51571				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.51848				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	101.58591				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	102.05732				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.77362				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.84649				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.51840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF6B1 SPOT									0.00	0	0
Total For AHF6B1									0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	101.58581			0.00	0	0
Total AHF6C1 SPOT									0.00	0	0
Total For AHF6C1									0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	102.05711			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
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		207,552,549,000,000.00	2,075,525,490	5,953,398,544	
Total AHY2U SPOT								17,552,549,000,000.00	2,075,525,490	5,953,398,544	
Total For AHY2U								17,552,549,000,000.00	2,075,525,490	5,953,398,544	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		171,142,934,200,000.00	1,711,429,342	1,711,429,342	
Total AIG2U SPOT								171,142,934,200,000.00	1,711,429,342	1,711,429,342	
Total For AIG2U								171,142,934,200,000.00	1,711,429,342	1,711,429,342	
AIR02 On 30/04/2023 Spot Bond			8.01500	113.04007	8.01500	113.01580		0.00	0	178,000,000	
Total AIR02 SPOT								0.00	0	178,000,000	
Total For AIR02								0.00	0	178,000,000	
AIR04 On 29/05/2024 Spot Bond			8.33500	104.65928	8.33500	104.63580		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			10.72500	97.01656	10.72500	96.98872		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			4.91500	175.22146	4.91500	175.19821		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRS1U SPOT										0.00	0	0
Total For AIRS1U										0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
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					0.00000	100.02283				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.85811				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.95331				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.67502				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.42445				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	99.95531				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.04140				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.83703				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			4.67000	228.38993	4.67000	228.36113				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.68500	205.10636	4.68500	205.08040				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.00003				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	99.86411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	99.82158				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 07/02/2020 Spot Bond					0.00000	101.80821				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07 On 20/06/2020 Spot Bond					0.00000	100.95050				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond					0.00000	100.81633				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 20/06/2020 Spot Bond					0.00000	101.24412				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08 On 03/09/2020 Spot Bond					0.00000	102.26782				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 01/10/2020 Spot Bond					0.00000	158.34996				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	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					0.00000	100.02204				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 10/11/2020 Spot Bond					0.00000	101.75501				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09 On 20/12/2020 Spot Bond					0.00000	93.16369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111On 02/12/2020 Spot Bond					0.00000	101.27524				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113On 07/03/2021 Spot Bond					0.00000	101.09465				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN115On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN121On 20/12/2020 Spot Bond					0.00000	101.06498				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN134On 20/12/2020 Spot Bond					0.00000	101.05612				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN137On 31/01/2022 Spot Bond			4.22000	157.21653	4.22000	157.19867				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN143On 20/06/2020 Spot Bond					0.00000	101.48903				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN144On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN145On 20/06/2021 Spot Bond					0.00000	89.14063				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN146On 04/05/2021 Spot Bond					0.00000	101.94717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.96112				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.26500	157.07937	4.26500	157.06133				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	59.38446				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.30295				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			5.35000	166.12229	5.35000	166.09831				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.87003				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	101.56541				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164: On 20/06/2021 Spot Bond					0.00000	101.46738				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					0.00000	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					0.00000	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					0.00000	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					0.00000	100.93391				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181: On 12/06/2020 Spot Bond					0.00000	100.98481				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190: On 30/06/2022 Spot Bond					0.00000	100.61233				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194: On 31/01/2038 Spot Bond			4.65500	103.47082	4.65500	103.45789				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195: On 20/06/2022 Spot Bond					0.00000	100.79865				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196: On 20/06/2022 Spot Bond					0.00000	100.80595				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203: On 20/06/2022 Spot Bond					0.00000	100.84254				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN204: On 24/08/2021 Spot Bond					0.00000	101.65263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	101.80172				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.28889				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 29/08/2022 Spot Bond					0.00000	101.33349				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 09/03/2020 Spot Bond					0.00000	101.07240				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN243 On 29/05/2021 Spot Bond					0.00000	101.25867				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN255 On 20/06/2023 Spot Bond					0.00000	100.93213				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN264 On 20/06/2023 Spot Bond					0.00000	100.80310				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 15/08/2023 Spot Bond					0.00000	101.65111				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	101.56239				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	101.51510				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	101.02533				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.66936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	100.83868				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	100.98536				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	101.05807				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	99.81965				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond					0.00000	100.54117				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.65500	4.65500	4.65500	93.45181				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.84500	4.84500	4.84500	89.89097				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	100.81087				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	100.88134				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33(On 09/05/2024 Spot Bond					0.00000	101.77476				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33(On 20/06/2024 Spot Bond					0.00000	100.81461				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33(On 31/01/2038 Spot Bond			4.76500	101.90677	4.76500	101.89373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	100.84754				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	101.76677				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34 On 12/02/2021 Spot Bond					0.00000	101.76677				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	100.79858				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.83864				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.82529				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					0.00000	100.82529				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond					0.00000	101.26009				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond					0.00000	100.92756				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.81547				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.83416				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	99.84497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.89565				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.89565				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	100.91963				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	100.81992				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39: On 20/11/2020 Spot Bond					0.00000	101.14153				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond					0.00000	100.88675				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40: On 20/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	13,000,000,000	7,000,000,000	
Total ASN409 SPOT									10,000,000,000,000.00	13,000,000,000	7,000,000,000	
Total For ASN409									10,000,000,000,000.00	13,000,000,000	7,000,000,000	
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN75U SPOT									0.00	0	0	
Total For ASN75U									0.00	0	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	101.57826			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			7.33500	103.09785	7.33500	103.07756			0.00	0	1,000,000,000	
Total BAW19 SPOT									0.00	0	1,000,000,000	
Total For BAW19									0.00	0	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			7.60000	106.40002	7.60000	106.37822			0.00	0	110,000,000	
Total BAW21 SPOT									0.00	0	110,000,000	
Total For BAW21									0.00	0	110,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.05662	9.30000	103.03088			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.88279				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	102.14643				0.00	0	1,500,000,000
Total BAW25 SPOT										0.00	0	1,500,000,000
Total For BAW25										0.00	0	1,500,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.13436				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	101.46285				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.10933				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.55348				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.17365				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.39259				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			10.93000	10.93000	10.93000	101.34436				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.75623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.71484				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	102.20049				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.72072				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.21972				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.71494				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			10.53500	10.53500	10.53500	102.36990				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.67665				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.67665				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.67665				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.63500	11.63500	11.63500	106.11099				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.28414				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.06558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.16870				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.16876				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.89382				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					0.00000	100.89721				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	102.88055				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					0.00000	100.92664				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.80920				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					0.00000	100.82299				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					0.00000	100.82299				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					0.00000	100.82299				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					0.00000	100.83790				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					0.00000	100.82365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.82365				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					0.00000	100.82365				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
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 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
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	101.11829				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.61760				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.01109				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			8.58000	8.58000	8.58000	99.43084				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	10.18248	100.00000	10.15994				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.91558				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	101.59083				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.31375				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			7.73500	104.73646	7.73500	104.71433				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.43000	105.50571	9.43000	105.47900				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.76241				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			9.33500	110.20189	9.33500	110.17427				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.45417				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			9.13000	105.07075	9.13000	105.04499				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	105.22185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			9.91000	105.62844	9.91000	105.60037				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.67798				0.00	0	230,000,000
Total BGL12 SPOT										0.00	0	230,000,000
Total For BGL12										0.00	0	230,000,000
BGL13 On 20/08/2021 Spot Bond			8.33500	109.89468	8.33500	109.87030				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	106.46631				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.84344				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.71604				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.71430				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.40788				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.89424				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.79464				0.00	0	20,000,000
Total BGT01 SPOT										0.00	0	20,000,000
Total For BGT01										0.00	0	20,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.92744				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.74059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.61855				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.54919				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			8.07500	106.71519	8.07500	106.69199				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.02280				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.84202				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	99.87985				0.00	0	400,000,000
Total BID14 SPOT										0.00	0	400,000,000
Total For BID14										0.00	0	400,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	99.60229				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.78080				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.27981				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond					0.00000	101.61946				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0:On 05/01/2025 Spot Bond					0.00000	100.49429				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					0.00000	100.73491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF02 On 15/09/2020 Spot Bond					0.00000	101.19274				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 22/03/2021 Spot Bond					0.00000	100.70656				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/07/2021 Spot Bond					0.00000	100.12045				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2023 Spot Bond					0.00000	100.65858				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF13 On 22/03/2020 Spot Bond					0.00000	100.67819				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF15 On 23/07/2020 Spot Bond					0.00000	99.98089				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF16 On 23/01/2020 Spot Bond					0.00000	99.98017				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF17 On 19/11/2020 Spot Bond					0.00000	101.36849				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF18 On 19/11/2022 Spot Bond					0.00000	101.42762				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF19 On 19/11/2024 Spot Bond					0.00000	101.46076				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A10 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
BS2A20 On 01/12/2022 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 BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L 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
BS2C1L 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					0.00000	100.67878				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					0.00000	100.67155				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.81390				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.65000	102.02611	7.65000	102.00519				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	103.06012				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			7.73500	106.41129	7.73500	106.38910				0.00	0	1,200,000,000
Total CBL26 SPOT										0.00	0	1,200,000,000
Total For CBL26										0.00	0	1,200,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	102.06903				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.43927				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	102.00834				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			9.52500	109.74765	9.52500	109.71975				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.32500	109.40042	9.32500	109.37318			559,500,000,000.00		60,000,000	630,000,000
Total CCT02 SPOT									559,500,000,000.00		60,000,000	630,000,000
Total For CCT02									559,500,000,000.00		60,000,000	630,000,000
CCT03 On 15/03/2025 Spot Bond			9.11500	112.20997	9.11500	112.18250			729,200,000,000.00		80,000,000	40,000,000
Total CCT03 SPOT									729,200,000,000.00		80,000,000	40,000,000
Total For CCT03									729,200,000,000.00		80,000,000	40,000,000
CCT04 On 17/07/2027 Spot Bond			9.57500	103.29191	9.57500	103.26537			0.00		0	0
Total CCT04 SPOT									0.00		0	0
Total For CCT04									0.00		0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42230			0.00		0	0
Total CGR14/JIBAR SPOT									0.00		0	0
Total For CGR14/JIBAR									0.00		0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.01288			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.47150				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.89750				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.02726				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.91669				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	102.08803				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	100.80465				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	102.45650				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	102.22579				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	100.51405				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	99.78903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	10.11000	10.11000	100.57063				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	155.74886	3.14000	155.65800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			4.19000	4.19000	4.19000	152.47840				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	102.44900	10.00000	102.42200				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	102.44900	10.00000	102.42200				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	102.44900	10.00000	102.42200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.81928				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			9.92500	100.88363	9.92500	100.85678				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.44500	102.42879	10.44500	102.40014				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.93401				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.78171				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.27716				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.10500	108.50683	9.10500	108.48030				0.00	0	900,000,000
Total CLN362 SPOT										0.00	0	900,000,000
Total For CLN362										0.00	0	900,000,000
CLN362 On 06/08/2023 Spot Bond					0.00000	102.20714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.24500	110.05671	11.24500	110.02363				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					0.00000	102.29112				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	99.88301				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	108.32881				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			7.93000	105.48738	7.93000	105.46485				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	102.18765	10.98000	102.15765				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	103.74569	11.00000	103.71519				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.73733				0.00	0	450,000,000
Total CLN382 SPOT										0.00	0	450,000,000
Total For CLN382										0.00	0	450,000,000
CLN382 On 20/09/2024 Spot Bond			11.03500	107.66467	11.03500	107.63289				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.00114				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.83408				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	99.87549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.83866				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.94038				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.19834				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.72158				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.71218				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.83855				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.62090				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.84300				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	103.91370				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.27811				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.11921				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.43374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	101.37357				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.95853				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.05597				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.87616				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.00293				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	103.72472				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	99.84296				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	106.54400				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	105.56000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	106.64600				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.83709				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	105.21900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	101.18885				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	151.46200				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	107.11900				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	107.66900				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	108.13500				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	152.44800				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.91861				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.87862				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	102.76212				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	154.21600				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			7.83000	106.22142	7.83000	106.19901				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			4.24000	157.15555	4.24000	157.13761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.80000	116.60644	6.80000	116.58525				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.04000	115.32296	7.04000	115.30128				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					0.00000	101.03150				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					0.00000	101.63247				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.97825				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.22074				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.23263				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			9.10000	108.38787	9.10000	108.36166				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			8.53500	106.51824	8.53500	106.49378				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					0.00000	100.87610				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					0.00000	100.63673				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					0.00000	100.58766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.50210				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.75301				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	101.49329				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					0.00000	100.92745				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	30.83633	100.00000	30.76771				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 20/05/2021 Spot Bond					0.00000	101.64247				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.87440				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.48998				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.03000	104.11543	8.03000	104.09303				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.30076				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.53500	103.40318	11.53500	103.79484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.33500	101.69272	8.33500	101.67016				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.64576				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	101.49952				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	100.92680				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	101.28792				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			8.73500	108.86258	8.73500	108.83703				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.23838				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.24095				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.55915				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.32650				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.27167				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.28002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.28002				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	99.95714				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	101.31425				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					0.00000	101.58170				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.26795				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					0.00000	99.03916				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	103.53236	9.96000	103.50472				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	102.29435	10.01000	102.26705				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					0.00000	101.51118				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	100.61676	9.60000	101.96978				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					0.00000	101.02356				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					0.00000	100.86251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	101.35967				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					0.00000	101.70746				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	103.41776	9.20000	103.39220				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					0.00000	99.95691				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					0.00000	100.45249				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	103.47633				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.48807				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.17670				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.98261				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.02356				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.94934				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					0.00000	100.88322				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.04583				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			9.80500	9.80500	9.80500	102.38277				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.21634				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					0.00000	99.88971				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.67689				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					0.00000	101.10064				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					0.00000	100.04281				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					0.00000	120.19600				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					0.00000	101.27408				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					0.00000	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					0.00000	102.55466				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					0.00000	100.04078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.27500	107.81369	9.27500	107.78713				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			9.32500	106.18965	9.32500	106.16306				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.41500	105.25481	9.41500	105.22822				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			4.83000	4.83000	4.83000	103.82905				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					0.00000	264.03489				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			4.83000	4.83000	4.83000	103.82820				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				100.00000	0.00000	107.52000				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					0.00000	120.11700				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	102.07671				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	101.72697				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.72183				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	101.44755				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	100.05295				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	112.88600				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.79443				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	101.30466	10.16000	101.95187				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.27500	106.90181	9.27500	105.85902				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	101.84758				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	101.44249				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	101.35048				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	101.23283				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	101.72575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.84481				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.86388				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.50500	105.04073	9.50500	104.00153				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	101.77987				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	102.27372				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	101.73164				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.91017				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	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					0.00000	100.93645				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	100.04430				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	100.54422				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	100.39130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	101.75502				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.22561				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	101.01474				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	100.04152				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.20476				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	101.66343				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	101.08471				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					0.00000	100.85670				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.88158				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	101.00213				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	103.07962				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.02000	123.19785	5.02000	100.90626				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	101.43180				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	101.14804				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.65206				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	101.43180				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.78970				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	100.52543				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	101.02419				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					0.00000	100.88158				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					0.00000	100.88158				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					0.00000	101.18769				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	8.74500	8.74500	104.03319				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					0.00000	101.78796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	101.66393				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					0.00000	100.26888				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	100.03062				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					0.00000	101.48776				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	102.13810	9.32000	102.11268				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					0.00000	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					0.00000	99.97858				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					0.00000	100.26782				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					0.00000	101.09463				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					0.00000	101.45466				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					0.00000	101.22550				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					0.00000	100.54976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	100.98509				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	100.87863				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	100.91429				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					0.00000	101.20473				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					0.00000	101.92105				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					0.00000	101.91658				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					0.00000	101.80390				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					0.00000	101.01182				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	99.88831				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			8.46500	101.28400	8.46500	101.23019				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	101.71495				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	101.79921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			11.43000	88.84372	11.43000	89.11562				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	101.41417				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN629 On 19/08/2025 Spot Bond			9.97500	101.16151	9.97500	102.01753				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	101.47574				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	101.27074				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	100.41541				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond					0.00000	100.99981				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	100.22783				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	100.19541				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	100.18968				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,500,000,000
Total CLN638 SPOT										0.00	0	4,500,000,000
Total For CLN638										0.00	0	4,500,000,000
CLN638 On 12/08/2022 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 CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.58000	99.45367	8.58000	99.43084				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.84744				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.61927				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			8.07500	113.57442	8.07500	113.54986				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.01000	106.61290	8.01000	106.58989				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.67500	109.34220	9.67500	109.31398				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.51500	107.21149	8.51500	107.18707				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.17000	102.60054	9.17000	102.57541				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.83500	99.69727	10.83500	99.66854				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.92500	93.33957	10.92500	93.31244				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			11.15000	11.15000	11.15000	100.03376				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.86642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	101.17848				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.77948				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.92037				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					0.00000	101.57764				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	99.80503				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.62762				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	101.01878				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.72742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.65053				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	101.01880				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	101.54612				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	101.45266				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	103.08844				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.24500	9.24500	9.24500	106.40358				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					0.00000	101.73432				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			7.78000	102.50472	7.78000	102.48334				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			6.29500	104.45478	6.29500	104.43681				0.00	0	50,000,000,000
Total DV22 SPOT										0.00	0	50,000,000,000
Total For DV22										0.00	0	50,000,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	100.59112	100.00000	100.32710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			7.91500	109.65991	7.91500	109.63678			2,178,826,953,000.00	275,278,200	1,877,639,100
Total DV23 SPOT									2,178,826,953,000.00	275,278,200	1,877,639,100
Total For DV23									2,178,826,953,000.00	275,278,200	1,877,639,100
DV23/R On 27/02/2023 Spot Bond			100.00000	21.20134	100.00000	21.15467			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	21.20134	100.00000	21.15467			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			8.18500	109.27103	8.18500	109.24721			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.14640	9.69000	104.11962			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.14640	9.69000	104.11962			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			11.02000	99.12663	11.02000	99.09774			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.32123	10.10000	104.29330			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.32123	10.10000	104.29330			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	100.79829			0.00	0	0
Total DVC031 SPOT									0.00	0	0
Total For DVC031									0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	100.60873			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.27076			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.13228			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.29828			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.04912				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22i On 29/08/2022 Spot Bond					0.00000	101.90514				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	100.30229				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.34928				0.00	0	50,000,000,000
Total DVF24 SPOT										0.00	0	50,000,000,000
Total For DVF24										0.00	0	50,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	100.95852				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	101.17955				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.70960				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.12165				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2i On 31/05/2024 Spot Bond					0.00000	101.38466				0.00	90,000,000	8,045,000,000
Total DVFB25 SPOT										0.00	90,000,000	8,045,000,000
Total For DVFB25										0.00	90,000,000	8,045,000,000
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.70013				0.00	0	75,000,000,000
Total DVFB26 SPOT										0.00	0	75,000,000,000
Total For DVFB26										0.00	0	75,000,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	69.76915	100.00000	69.61558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
E174 On 01/08/2020 Spot Bond			7.98500	102.45525	7.98500	102.43346			0.00	0	100,000,200
Total E174 SPOT									0.00	0	100,000,200
Total For E174									0.00	0	100,000,200
E175 On 01/08/2021 Spot Bond			8.03500	107.37335	8.03500	107.35037			0.00	0	99,999,900
Total E175 SPOT									0.00	0	99,999,900
Total For E175									0.00	0	99,999,900
ECN20 On 14/03/2020 Spot Bond			7.64000	103.71780	7.64000	103.69633			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			7.74000	107.38558	7.74000	107.36317			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			8.64500	108.02165	8.64500	107.99654			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	102.56396	4.93000	102.55023			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.65500	91.58857	4.65500	91.57713			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	127.33426	2.25000	127.32652			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			4.63000	128.34405	4.63000	128.32790		231,500,000,000.00		50,000,000	25,000,000
Total EL28 SPOT								231,500,000,000.00		50,000,000	25,000,000
Total For EL28								231,500,000,000.00		50,000,000	25,000,000
EL29 On 19/11/2029 Spot Bond			4.66000	113.75904	4.66000	113.74464			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			4.50000	112.30600	4.50000	112.29244			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.59000	103.33955	4.59000	103.32672				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.62500	93.36046	4.62500	93.34886				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.33426	2.25000	127.32652				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	119.07687				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	117.19202				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	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					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.46000	101.39331	7.46000	101.37313				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			7.48500	107.37650	7.48500	107.35483				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			9.92500	102.60630	9.92500	102.57900				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			10.82000	10.82000	10.82000	96.31109				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			10.87000	10.87000	10.87000	102.05252				0.00	0	666,666,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			10.07500	10.07500	10.07500	101.24228				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.92500	9.92500	9.92500	102.14024				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			11.15000	11.15000	11.15000	83.02576				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	99.97480				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	99.97668				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.14035				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	101.26033				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	102.05639				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.96261				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.21298				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.30335				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	102.26843				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.80774				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.21424				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.02903				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.04692				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.97809				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.98472				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	101.76467				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	101.10144				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					0.00000	100.86239				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					0.00000	101.63932				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.33903				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.31265				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	101.17689				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					0.00000	101.19714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT003 On 16/04/2025 Spot Bond					0.00000	100.18561				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT011 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
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.54410				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	101.49979				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.61491				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.50864				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	102.44900	10.00000	102.42200				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.85835				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.49980				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.55289				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.48567				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					0.00000	101.46433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.11500	104.88613	8.11500	104.86346			90,482,250,000.00	11,150,000	2,315,575,000
Total ES23 SPOT									90,482,250,000.00	11,150,000	2,315,575,000
Total For ES23									90,482,250,000.00	11,150,000	2,315,575,000
ES23/R On 25/01/2023 Spot Bond			10.00000	99.94699	10.00000	99.92048			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			9.35500	95.44869	9.35500	95.42486			1,669,409,105,000.00	178,451,000	6,881,640,700
Total ES26 SPOT									1,669,409,105,000.00	178,451,000	6,881,640,700
Total For ES26									1,669,409,105,000.00	178,451,000	6,881,640,700
ES26/R On 02/04/2026 Spot Bond			7.85000	102.40576	7.85000	102.38422			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			10.90000	78.79731	10.94000	78.54366			213,199,640,000.00	19,559,600	512,000,000
Total ES33 SPOT									213,199,640,000.00	19,559,600	512,000,000
Total For ES33									213,199,640,000.00	19,559,600	512,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.66444	7.50000	102.64368			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			11.24500	79.78935	11.24500	79.76550			126,267,856,000.00	11,228,800	1,235,614,400
Total ES42 SPOT									126,267,856,000.00	11,228,800	1,235,614,400
Total For ES42									126,267,856,000.00	11,228,800	1,235,614,400
ES42/R On 25/04/2042 Spot Bond			8.50000	102.06806	8.50000	102.04485			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.11177			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.96210			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.98799				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					0.00000	100.82102				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					0.00000	100.84752				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	13.09852	100.00000	13.06679				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.25424	100.00000	21.20275				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	101.80791				0.00	100,000,000	50,000,000
Total FIFB11 SPOT										0.00	100,000,000	50,000,000
Total For FIFB11										0.00	100,000,000	50,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.66927				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.76875				0.00	160,000,000	180,000,000
Total FIFB14 SPOT										0.00	160,000,000	180,000,000
Total For FIFB14										0.00	160,000,000	180,000,000
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.49037				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.59555				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.64177				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	99.84675				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.13619				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					0.00000	101.54508				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
FNTF1C On 28/01/2020 Spot Bond					0.00000	103.57288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG1 On 10/03/2020 Spot Bond					0.00000	102.81600				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1 On 08/04/2020 Spot Bond					0.00000	102.14258				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	101.11501				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.64662				0.00	0	10,000,000
Total FRB13 SPOT										0.00	0	10,000,000
Total For FRB13										0.00	0	10,000,000
FRB14 On 02/06/2021 Spot Bond			9.83000	9.83000	9.83000	101.58110				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	101.66764				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.44745				0.00	0	235,000,000
Total FRB16 SPOT										0.00	0	235,000,000
Total For FRB16										0.00	0	235,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.32745				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17 On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.44776				0.00	0	360,000,000

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 FRB18 SPOT										0.00	0	360,000,000
Total For FRB18										0.00	0	360,000,000
FRB19 On 14/04/2021 Spot Bond			9.83000	106.20545	9.83000	106.17761				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.68276				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	105.61631				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.78137				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.73785				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	104.66235				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					0.00000	103.60525				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.34215				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			9.82500	103.09205	9.82500	103.06503				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			3.59000	159.15278	3.59000	159.13738				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			4.01000	4.01000	4.01000	291.90788				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			4.35000	4.35000	4.35000	130.66562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.51000	176.32721	4.51000	176.30572				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			4.60000	4.60000	4.60000	93.87039			460,000,000,000.00	100,000,000	50,000,000	
Total FRBI29 SPOT									460,000,000,000.00	100,000,000	50,000,000	
Total For FRBI29									460,000,000,000.00	100,000,000	50,000,000	
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	203.24069			0.00	0	0	
Total FRBI33 SPOT									0.00	0	0	
Total For FRBI33									0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.26000	85.06550	5.26000	85.05344			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			5.14000	86.80811	5.14000	86.79601			0.00	0	0	
Total FRBI50 SPOT									0.00	0	0	
Total For FRBI50									0.00	0	0	
FRBZ0 On 30/11/2020 Spot Bond			7.45000	7.45000	7.45000	93.93185			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			8.29000	8.29000	8.29000	68.33386			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			8.32000	8.32000	8.32000	67.58209			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			5.20000	5.20000	5.20000	125.57254			0.00	0	0	
Total FRC169 SPOT									0.00	0	0	
Total For FRC169									0.00	0	0	
FRC17 On 06/08/2023 Spot Bond					0.00000	101.77415			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	95.46829				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	102.44900	10.00000	102.42200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.00939				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.83945				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			4.30000	156.97279	4.30000	156.95462				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.54205				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			5.16000	154.38253	5.16000	154.36115				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					0.00000	101.27450				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					0.00000	103.63656				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	109.72293				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238 On 08/02/2020 Spot Bond					0.00000	103.72036				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	109.93611				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	109.41024				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	103.74851				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond					0.00000	103.69906				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	100.10105				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond					0.00000	103.48652				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.09998				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	100.07915				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	103.59943				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond					0.00000	102.56258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	108.92477				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	100.07888				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	101.97394				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.90549				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	100.69476				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					0.00000	101.93809				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					0.00000	100.62621				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					0.00000	101.98539				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	100.32170				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.25828				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.40988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264: On 20/06/2021 Spot Bond					0.00000	102.98332				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265: On 06/08/2023 Spot Bond					0.00000	104.73125				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267: On 30/01/2023 Spot Bond					0.00000	102.05653				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.57896				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272: On 02/05/2028 Spot Bond			9.80000	102.17870	9.80000	102.15184				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274: On 12/12/2020 Spot Bond					0.00000	100.98817				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275: On 12/12/2020 Spot Bond					0.00000	100.99039				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond					0.00000	101.14798				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					0.00000	100.60025				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					0.00000	101.47626				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279: On 20/12/2023 Spot Bond					0.00000	100.89651				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.04825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	100.33095				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	102.11808				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.90479				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.17990				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.98917				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.98917				0.00	0	100,000,000
Total FRC288 SPOT										0.00	0	100,000,000
Total For FRC288										0.00	0	100,000,000
FRC28: On 20/12/2022 Spot Bond					0.00000	100.82266				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	101.99641				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	99.87549				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.78829				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.04051				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.03996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	101.74230				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					0.00000	101.68403				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					0.00000	101.70283				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.49282				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	100.98528				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	100.79314				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	101.23876				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	101.95730				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	104.83983				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.54121				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	102.08263				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	101.29462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC307 On 12/08/2020 Spot Bond					0.00000	101.53810				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					0.00000	101.72835				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					0.00000	100.81194				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					0.00000	100.88574				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	100.57000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC312 On 23/02/2021 Spot Bond					0.00000	100.30000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC313 On 20/06/2024 Spot Bond					0.00000	100.94089				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC314 On 23/02/2021 Spot Bond					0.00000	102.91000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC315 On 13/10/2026 Spot Bond					0.00000	100.69917				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC316 On 15/09/2033 Spot Bond					0.00000	100.94687				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC317 On 31/07/2034 Spot Bond					0.00000	102.05127				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC318 On 20/12/2024 Spot Bond					0.00000	100.87863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	100.94069				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC321 On 24/10/2020 Spot Bond					0.00000	99.95550				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	101.05438				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC323 On 20/12/2024 Spot Bond					0.00000	100.95503				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC324 On 20/06/2026 Spot Bond					0.00000	100.89180				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC325 On 02/04/2024 Spot Bond					0.00000	100.50392				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC326 On 20/12/2022 Spot Bond					0.00000	100.94095				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC327 On 30/09/2022 Spot Bond					0.00000	100.55224				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC328 On 27/12/2022 Spot Bond					0.00000	101.18829				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			4.94000	4.94000	4.94000	157.24257				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			4.88000	4.88000	4.88000	157.42274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.86000	4.86000	4.86000	157.48286				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I 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
FRD17I 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
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.34000	85.17669	5.34000	85.16430				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.88500	100.23286	4.88500	100.21973				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.86590				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.97731				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.36651				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.09210				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	103.01948				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.56176				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.36107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.24738				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.18892				0.00	3,000,000,000	1,500,000,000
Total FRJ27 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRJ27										0.00	3,000,000,000	1,500,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.85490				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10L On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	106.84324				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10L On 31/01/2038 Spot Bond			4.47500	4.47500	4.47500	106.08014				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10L On 23/01/2024 Spot Bond					0.00000	100.25342				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10L On 23/01/2024 Spot Bond					0.00000	99.97997				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10L On 31/01/2038 Spot Bond			4.61500	104.04672	4.61500	104.03383				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10L On 07/12/2033 Spot Bond			4.62000	206.52670	4.62000	206.50090				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			4.75500	102.04777	4.75500	102.03474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	205.84380				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.75000	128.25659	4.75000	128.24023				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	118.24589	3.70500	118.23410				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.75500	102.04777	4.75500	102.03474				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.77000	203.26690	4.77000	203.24069				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.82000	202.19420	4.82000	202.16787				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.28000	163.49477	4.28000	131.09539				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.85000	201.55389	4.85000	201.52749				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.75500	102.04777	4.75500	102.03474				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.21000	167.77488	5.21000	167.75130				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.50500	92.09579	5.50500	92.08220				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			5.05000	169.68681	5.05000	169.66367				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.11000	168.96690	5.11000	168.94360				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.36000	191.03804	5.36000	191.01043				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	115.84935				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.43500	92.97325	5.43500	92.95971				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.75500	4.75500	4.75500	102.03474				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.75500	102.04777	4.75500	102.03474				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.92000	171.25874	4.92000	171.23598				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.13000	195.69536	5.13000	195.66826				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS139 On 31/03/2028 Spot Bond			5.05000	169.68681	5.05000	169.66367				0.00	0	0
Total FRS139 SPOT										0.00	0	0
Total For FRS139										0.00	0	0
FRS140 On 31/03/2028 Spot Bond			5.05000	169.68681	5.05000	169.66367				0.00	0	0
Total FRS140 SPOT										0.00	0	0
Total For FRS140										0.00	0	0
FRS141 On 31/03/2028 Spot Bond			5.34000	166.23972	5.34000	166.21576				0.00	0	0
Total FRS141 SPOT										0.00	0	0
Total For FRS141										0.00	0	0
FRS142 On 31/01/2025 Spot Bond			5.05000	126.47185	5.05000	126.45470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			4.00000	157.88927	4.00000	157.87228				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			5.40000	165.53664	5.40000	165.51252				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			5.44000	165.06983	5.44000	165.04561				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			5.02000	126.64904	5.02000	126.63198				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.86000	171.98989	4.86000	171.96732				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			5.45000	5.45000	5.45000	164.92911				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 20/06/2022 Spot Bond					0.00000	12.99234				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	15.27556				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	18.79941				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	21.35825				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	11.91832				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	13.68032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	16.64718				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	18.81168				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.73603				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.72292				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	9.76346				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	14.96778				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.18525				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.19402				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	14.61963				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	14.61962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	18.20819				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	100.87687				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	100.69581				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	111.44201				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	117.26601				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	120.25306				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	128.39068				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	121.03970				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	104.87568				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	117.15391				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	49.16084				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	50.51538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.73471				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	111.34847				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					0.00000	101.89443				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					0.00000	101.73156				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.38860				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	108.21220				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	103.84192				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	102.82391				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.23753				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	101.62312				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	105.04887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	101.52854				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS211 On 20/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			39,490,850,000,000.00	394,908,500	394,908,500	
Total FRS211 SPOT									19,490,850,000,000.00	394,908,500	394,908,500	
Total For FRS211									19,490,850,000,000.00	394,908,500	394,908,500	
FRS36 On 07/12/2023 Spot Bond			3.81000	3.81000	3.81000	293.93676			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			3.70000	3.70000	3.70000	295.05987			0.00	0	0	
Total FRS37 SPOT									0.00	0	0	
Total For FRS37									0.00	0	0	
FRS43 On 07/12/2023 Spot Bond			4.42000	4.42000	4.42000	287.80108			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			3.79000	160.75885	3.79000	160.74243			0.00	0	0	
Total FRS46 SPOT									0.00	0	0	
Total For FRS46									0.00	0	0	
FRS49 On 27/10/2020 Spot Bond					0.00000	99.89288			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			3.49000	159.46289	3.49000	159.44788			0.00	0	0	
Total FRS51 SPOT									0.00	0	0	
Total For FRS51									0.00	0	0	
FRS62 On 04/11/2026 Spot Bond					0.00000	101.87459			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			4.45500	98.79274	4.45500	98.78090			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	72.82646	4.14000	105.32122			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.21000	4.21000	4.21000	131.52677			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			4.24000	4.24000	4.24000	131.34170			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			4.61000	4.61000	4.61000	285.92151			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			7.22500	103.71383	7.22500	103.69372			0.00	0	1,800,000,000
Total FRX20 SPOT									0.00	0	1,800,000,000
Total For FRX20									0.00	0	1,800,000,000
FRX23 On 28/02/2023 Spot Bond			7.70500	7.70500	7.70500	103.19301		10,124,370,000,000.00	1,314,000,000	1,314,000,000	1,314,000,000
Total FRX23 SPOT								10,124,370,000,000.00	1,314,000,000	1,314,000,000	1,314,000,000
Total For FRX23								10,124,370,000,000.00	1,314,000,000	1,314,000,000	1,314,000,000
FRX24 On 10/12/2024 Spot Bond			8.15500	111.55018	8.15500	111.52582			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.24700	106.46969	8.24700	106.44632			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			8.52500	107.82915	8.52500	107.80457			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.59500	112.20876	8.59500	112.18281			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.89500	107.12336	8.89500	107.09804			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			9.24000	107.94562	9.24000	107.91913			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			9.45000	104.32560	9.45000	104.29943			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.52000	110.39910	9.52000	110.37106				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.72000	78.63015	10.72000	78.60772				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.41703				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					0.00000	101.47533				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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					0.00000	101.31731				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					0.00000	100.79025				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.69092				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.43558				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	101.15239				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.19357				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.21857				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.22592				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	103.06269				0.00	0	50,000,000
Total GBL03 SPOT										0.00	0	50,000,000
Total For GBL03										0.00	0	50,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	102.08754				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.89946				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.33788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.35365				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					0.00000	101.45608				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					0.00000	101.58207				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					0.00000	101.66077				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
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.28928				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.31104				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.12870				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.16842				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.43926				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.20000	102.77973	4.20000	102.76806				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	103.40456				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	102.44207				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.99618				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.35947				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.99461				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.32471				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.17114				0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.01500	109.46427	8.01500	109.44077				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					0.00000	101.01696				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					0.00000	101.79632				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	101.55207				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			9.72500	103.15097	9.72500	103.12420				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.18223				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.39785				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.57316				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.43086				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000
Total For GRT25G										0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.36509				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					0.00000	100.71238				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.96488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.98810				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.43428				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.26636				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.04081				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.23509				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.35588				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.62958				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	100.54819				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	99.80911				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	101.41326				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	101.43725				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	101.47668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T5U SPOT										0.00	0	0
Total For H7T5U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	102.14733				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					0.00000	101.21185				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.25804				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.26078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.71137				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	100.59060				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.02750				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.22931				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.05027				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				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					0.00000	101.67898				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					0.00000	100.57016				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	100.54930				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.81221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF13 SPOT									0.00	0	0
Total For HPF13									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.03500	101.15921	7.03500	101.14021			0.00	0	3,423,756,000
Total HWAY20 SPOT									0.00	0	3,423,756,000
Total For HWAY20									0.00	0	3,423,756,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	68.69491	100.00000	68.54370			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			4.32000	288.83002	4.32000	288.79630			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			4.51000	4.51000	4.51000	289.12761			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			4.67000	77.38486	4.67000	94.87540			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			10.86000	88.17116	10.86000	88.14583		1,629,000,000,000.00	150,000,000	2,455,000,000	
Total HWAY34 SPOT								1,629,000,000,000.00	150,000,000	2,455,000,000	
Total For HWAY34								1,629,000,000,000.00	150,000,000	2,455,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.08906	100.00000	9.06905			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			10.87000	87.78343	10.87000	87.75818			0.00	0	2,500,000,000
Total HWAY35 SPOT									0.00	0	2,500,000,000
Total For HWAY35									0.00	0	2,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.08867	100.00000	9.06867			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.47332			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.12570			0.00	0	2,000,000,000
Total HWF12 SPOT									0.00	0	2,000,000,000
Total For HWF12									0.00	0	2,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	101.27387			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF13 SPOT										0.00	0	0
Total For HWF13										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				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			3.59000	135.43172	3.60000	135.35482			869,569,800,000,000.00	242,220,000,000	211,797,680,900	
Total I2025 SPOT									9,569,800,000,000.00	242,220,000,000	211,797,680,900	
Total For I2025									9,569,800,000,000.00	242,220,000,000	211,797,680,900	
I2029 On 31/03/2029 Spot Bond			3.73000	100.79121	3.73000	100.78104			394,848,848,000,000.00	105,857,600,000	111,016,200,000	
Total I2029 SPOT									4,848,848,000,000.00	105,857,600,000	111,016,200,000	
Total For I2029									4,848,848,000,000.00	105,857,600,000	111,016,200,000	
I2033 On 28/02/2033 Spot Bond			3.84000	100.46042	3.84000	100.44987			256,281,600,000,000.00	66,740,000,000	101,165,000,000	
Total I2033 SPOT									6,281,600,000,000.00	66,740,000,000	101,165,000,000	
Total For I2033									6,281,600,000,000.00	66,740,000,000	101,165,000,000	
I2038 On 31/01/2038 Spot Bond			3.85000	115.83564	3.85500	115.74157			236,505,500,000,000.00	61,430,000,000	178,910,800,000	
Total I2038 SPOT									6,505,500,000,000.00	61,430,000,000	178,910,800,000	
Total For I2038									6,505,500,000,000.00	61,430,000,000	178,910,800,000	
I2046 On 31/03/2046 Spot Bond			3.88500	107.59802	3.88500	107.58671			427,350,000,000,000.00	110,000,000,000	149,361,898,900	
Total I2046 SPOT									7,350,000,000,000.00	110,000,000,000	149,361,898,900	
Total For I2046									7,350,000,000,000.00	110,000,000,000	149,361,898,900	
I2050 On 31/12/2050 Spot Bond			3.90000	109.64450	3.90000	109.63287			222,963,000,000,000.00	57,170,000,000	190,731,548,480	
Total I2050 SPOT									2,963,000,000,000.00	57,170,000,000	190,731,548,480	
Total For I2050									2,963,000,000,000.00	57,170,000,000	190,731,548,480	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	101.32954				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			8.05000	8.05000	8.05000	103.59676				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.67825				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.11837				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.96051				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			4.27000	289.32887	4.27000	289.29546				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.04735				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.54488				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.38359				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.72832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	101.42233				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.75844				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	99.96031				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.48215				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.24382				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.68035				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.57116				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.47170				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.24874				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.37669				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.22532				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.62151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.68319				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.93202				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.01770				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	101.45454				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	101.39655				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.52000	3.52000	3.52000	159.35465				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.65000	100.49307	7.65000	105.01237				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.69500	109.66855	8.69500	109.64318				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.17580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.64000	158.99801	3.64000	158.98242				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.92343				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.18166				0.00	0	3,040,000,000
Total IBL77 SPOT										0.00	0	3,040,000,000
Total For IBL77										0.00	0	3,040,000,000
IBL78 On 25/11/2022 Spot Bond			8.78500	104.68359	8.78500	104.65886				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.39128				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.63000	105.12056	7.63000	105.09895				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	42.54540	100.00000	42.45073				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.44423				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.06147				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.08502				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.94444	100.00000	12.91595				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			7.68000	102.56930	7.68000	102.54818				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			8.97500	103.76717	8.97500	103.74215				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.76164				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			11.52000	100.70561	11.52000	100.63812				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.15615				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.52500	107.74119	9.52500	107.71380				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.33111				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.57574				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.59614				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	102.06324				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.99075				0.00	0	95,000,000

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 IDCG16 SPOT										0.00	0	95,000,000
Total For IDCG16										0.00	0	95,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.76576				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.94586				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.40311				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.78708				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.81539				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.84848				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.87267				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	7.15074	100.00000	7.13492				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.42500	102.19263	8.42500	102.16959				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.79000	103.51573	7.79000	103.49412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
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
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.25651				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					0.00000	101.87333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	102.01053				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	102.22656				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	87.65750				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					0.00000	101.78368				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					0.00000	102.34468				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.69377				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.55983				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.93000	108.48250	9.93000	108.45393				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	105.44564				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
Total IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.17447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.01059				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.89560				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.73084				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.73894				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.74703				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					0.00000	100.85484				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					0.00000	101.47353				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.88594				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.83045				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.20894				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.69616				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.71559				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.64003				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.03720				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.51581				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.99576				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					0.00000	101.76293				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	99.94065	2.75000	99.93322				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			7.01000	147.89482	7.01000	147.86697				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			5.60000	5.60000	5.60000	123.25406				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
Total IV030 SPOT										0.00	0	100,000,000
Total For IV030										0.00	0	100,000,000
IV030A On 31/01/2025 Spot Bond			5.60000	5.60000	5.60000	123.25406				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					0.00000	101.15527				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					0.00000	103.44069				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			9.83000	108.15519	9.83000	108.12700				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	105.94250				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	103.31904				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.94468				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			5.74000	5.74000	5.74000	152.64259				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.39919				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			10.05500	106.67661	10.05500	106.64787				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.09692				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			10.07000	10.07000	10.07000	106.06499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	99.74703				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			4.49000	156.39582	4.49000	156.37693				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.83853				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	101.01928				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
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			5.71000	161.95829	5.71000	161.93337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.00000	7.00000	7.00000	99.88506				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			7.00000	7.00000	7.00000	99.75130				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			7.00000	7.00000	7.00000	99.61790				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			7.00000	7.00000	7.00000	99.48486				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			7.10000	7.10000	7.10000	99.34298				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			7.10000	7.10000	7.10000	99.07494				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			7.20000	7.20000	7.20000	98.79176				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			7.20000	7.20000	7.20000	98.38911				0.00	0	0
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			7.25000	7.25000	7.25000	98.24373				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			7.25000	7.25000	7.25000	98.10971				0.00	0	0
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.58449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.70000	102.27498	7.70000	102.25399				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					0.00000	100.76344				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					0.00000	101.92235				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			8.55000	105.20615	8.55000	105.18209				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.61554				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					0.00000	99.77853				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					0.00000	100.62483				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					0.00000	101.10290				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					0.00000	101.00007				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					0.00000	100.61864				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.83413				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			8.20000	103.65115	8.20000	103.62828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.47837				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.92970				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	102.35892				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	99.89361				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	99.95723				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.56272				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.38324				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.28334				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.20398				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.09126				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.15922				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.72281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	101.89539				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.80314				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.07493				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.71341				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.00001				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					0.00000	103.19592				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					0.00000	100.47440				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.62264				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.39582				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.71584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.50863				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.90543				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.75623				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.69237				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.34435				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	99.76891				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					0.00000	100.94546				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.61245				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.90500	106.20430	7.90500	106.18180				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.41627				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.07393				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.26151				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.34537				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.04195				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	99.74394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.56622			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.72864			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			9.51500	124.61660	9.51500	124.58478			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.94250	9.71000	103.91509			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					0.00000	103.12590			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					0.00000	100.90385			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					0.00000	103.69184			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.23500	105.42338	8.23500	105.40013			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.53270			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.21677			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			8.55500	109.54118	8.55500	109.51611		427,750,000,000.00	50,000,000	4,833,716,700	
Total LBK24 SPOT								427,750,000,000.00	50,000,000	4,833,716,700	
Total For LBK24								427,750,000,000.00	50,000,000	4,833,716,700	
LBK26 On 23/03/2021 Spot Bond					0.00000	101.04280			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.54951			0.00	1,400,000,000	2,200,000,000
Total LBK27 SPOT									0.00	1,400,000,000	2,200,000,000
Total For LBK27									0.00	1,400,000,000	2,200,000,000
LBK28 On 15/05/2028 Spot Bond			10.14000	104.32106	10.14000	104.29271		11,863,800,000,000.00	1,170,000,000	14,810,000,000	
Total LBK28 SPOT								11,863,800,000,000.00	1,170,000,000	14,810,000,000	
Total For LBK28								11,863,800,000,000.00	1,170,000,000	14,810,000,000	
LBK29 On 07/06/2023 Spot Bond			8.36000	105.13946	8.36000	105.11594		14,797,200,000,000.00	1,770,000,000	8,770,000,000	
Total LBK29 SPOT								14,797,200,000,000.00	1,770,000,000	8,770,000,000	
Total For LBK29								14,797,200,000,000.00	1,770,000,000	8,770,000,000	
LBK30 On 20/09/2021 Spot Bond					0.00000	100.77633		0.00	0	0	
Total LBK30 SPOT								0.00	0	0	
Total For LBK30								0.00	0	0	
LBK31 On 20/09/2023 Spot Bond					0.00000	101.39310		0.00	0	0	
Total LBK31 SPOT								0.00	0	0	
Total For LBK31								0.00	0	0	
LBK32 On 08/11/2023 Spot Bond					0.00000	101.81491		0.00	0	0	
Total LBK32 SPOT								0.00	0	0	
Total For LBK32								0.00	0	0	
LBK33 On 07/12/2025 Spot Bond					0.00000	101.71009		0.00	0	0	
Total LBK33 SPOT								0.00	0	0	
Total For LBK33								0.00	0	0	
LBK35 On 26/03/2024 Spot Bond					0.00000	100.93729		0.00	0	0	
Total LBK35 SPOT								0.00	0	0	
Total For LBK35								0.00	0	0	
LBK36 On 25/06/2020 Spot Bond					0.00000	100.60852		0.00	0	0	
Total LBK36 SPOT								0.00	0	0	
Total For LBK36								0.00	0	0	
LBK37 On 25/06/2024 Spot Bond					0.00000	100.65751		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			7.28000	105.04190	7.28000	105.02149		0.00	0	580,000,000	
Total LGL04 SPOT								0.00	0	580,000,000	
Total For LGL04								0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	103.06688		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.63500	106.76235	8.63500	106.73769				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.44227				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.82451				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.76921				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.37824				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	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.46941				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	102.18319				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	102.44972				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	101.34895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	99.77958				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	101.72343				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.75495				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.44753				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.48180				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.50750				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					0.00000	99.90433				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.55370				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.28315				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.08823				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ17 On 21/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ178 SPOT										0.00	0	0
Total For MAQ178										0.00	0	0
MAQ17 On 27/01/2020 Spot Bond					0.00000	99.90718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ179 SPOT										0.00	0	0
Total For MAQ179										0.00	0	0
MAQ18 On 06/02/2020 Spot Bond					0.00000	99.72500				0.00	0	0
Total MAQ180 SPOT										0.00	0	0
Total For MAQ180										0.00	0	0
MAQ18 On 13/02/2020 Spot Bond					0.00000	99.59726				0.00	0	0
Total MAQ181 SPOT										0.00	0	0
Total For MAQ181										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	98.39161				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 21/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ183 SPOT										0.00	0	0
Total For MAQ183										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					0.00000	100.71000				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					0.00000	101.48405				0.00	0	6,000,000,000
Total MBF057 SPOT										0.00	0	6,000,000,000
Total For MBF057										0.00	0	6,000,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	101.58920				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.42188				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.95147				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	101.06040				0.00	0	10,000,000,000

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 MBF063 SPOT										0.00	0	10,000,000,000
Total For MBF063										0.00	0	10,000,000,000
MBF06: On 30/09/2020 Spot Bond					0.00000	100.51940				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	100.49160				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.24379				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.27724				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	101.77037				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	101.29009				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	101.31376				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.24210				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	99.90075				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	99.89991				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	100.60157				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	100.60858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.31169				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.26935				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.60159				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	100.60860				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.27754				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					0.00000	116.20164				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			7.63500	106.14365	7.63500	106.12181				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.79537				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.97500	10.97500	10.97500	106.31569				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			9.03500	108.90959	9.03500	108.88344				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.28705				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.85791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	101.04164				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.05500	102.28222	9.05500	102.25747				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	116.30685				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.78049				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					0.00000	101.75679				0.00	2,000,000,000	1,000,000,000
Total MTN07 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MTN07										0.00	2,000,000,000	1,000,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.81543				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.47432				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.49775				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.58413				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.82340				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.21690				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.65691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.69611				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	101.18128				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.21446				0.00	0	5,027,500,000
Total MTN17 SPOT										0.00	0	5,027,500,000
Total For MTN17										0.00	0	5,027,500,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.25307				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.05886				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.13845				0.00	0	120,000,000
Total MTN20 SPOT										0.00	0	120,000,000
Total For MTN20										0.00	0	120,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.61873				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.97534				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.49600				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	101.47949				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	101.47949				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					0.00000	100.83343				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					0.00000	100.91094				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.92011				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.84297				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.99392				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.15866				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.73718				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					0.00000	100.77456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N7B25 SPOT									0.00	0	0
Total For N7B25									0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.90531			0.00	0	0
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.01628			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	101.11816			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			8.17500	101.66642	8.17500	101.64404			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			7.17000	101.64278	7.17000	101.62342		1,147,200,000,000.00	160,000,000	80,000,000	
Total NAM02 SPOT								1,147,200,000,000.00	160,000,000	80,000,000	
Total For NAM02								1,147,200,000,000.00	160,000,000	80,000,000	
NAM03 On 01/08/2023 Spot Bond			8.63500	104.01147	8.63500	103.98757		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			9.97500	102.27091	9.97500	102.24386		0.00	0	0	
Total NAM04 SPOT								0.00	0	0	
Total For NAM04								0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	102.12572		0.00	0	0	
Total NBG01G SPOT								0.00	0	0	
Total For NBG01G								0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	101.87281		0.00	0	0	
Total NBG02G SPOT								0.00	0	0	
Total For NBG02G								0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	101.89808		0.00	0	0	
Total NBG03G SPOT								0.00	0	0	
Total For NBG03G								0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	99.90105		0.00	0	0	
Total NBG04G SPOT								0.00	0	0	
Total For NBG04G								0.00	0	0	
NBG05 On 25/10/2024 Spot Bond					0.00000	99.89927		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			7.37500	102.60039	7.37500	102.57997				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			7.34000	105.44704	7.34000	105.42615				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	103.22396	9.38000	103.19797				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			8.43500	107.80652	8.43500	107.78205				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			7.25000	103.43287	7.25000	103.41275				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			7.50000	106.34511	7.50000	106.32383				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			8.18500	109.30863	8.18500	109.28481				0.00	0	2,100,000,000
Total NBK16A SPOT										0.00	0	2,100,000,000
Total For NBK16A										0.00	0	2,100,000,000
NBK17/On 22/04/2026 Spot Bond			8.43500	109.74294	8.43500	109.71817				0.00	0	1,232,000,000
Total NBK17A SPOT										0.00	0	1,232,000,000
Total For NBK17A										0.00	0	1,232,000,000
NBK18/On 01/06/2020 Spot Bond			7.39500	101.94494	7.39500	101.92481				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			8.03000	104.76988	8.03000	104.74735				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.44000	110.77486	8.44000	110.74984				0.00	0	70,000,000
Total NBK20A SPOT										0.00	0	70,000,000
Total For NBK20A										0.00	0	70,000,000
NBK20/On 25/06/2021 Spot Bond					0.00000	101.04778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.73500	104.74147	9.73500	104.71412				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			8.01500	106.87429	8.01500	106.85122				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			9.24500	108.25265	9.24500	108.22577				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					0.00000	101.67688				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			9.22500	111.30543	9.22500	111.27785				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.66696				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			8.33500	8.33500	8.33500	110.75008				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	104.56160				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	18.75878	100.00000	18.71704				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.00357				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.53500	109.75136	9.53500	109.72328				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			7.97500	110.87904	7.97500	110.85549				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.96433				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			8.97500	112.42404	8.97500	112.39723				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			7.97000	109.63670	7.97000	109.61342				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.42529				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			7.91500	106.73511	7.91500	106.71235				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.58817				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.54920				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.30738				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	106.40963				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.90108				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.75000	10.75000	10.75000	61.47533				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	106.22098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.48274				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					0.00000	102.28365				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.55359				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.76665				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.37178				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.70647				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.37674				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.69513				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	102.11692				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	102.02379				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.57997				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.44338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.80371				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.46261				0.00	2,000,000,000	1,000,000,000
Total NBK54B SPOT										0.00	2,000,000,000	1,000,000,000
Total For NBK54B										0.00	2,000,000,000	1,000,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	100.34421				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					0.00000	101.79215				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.82348				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.84803				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	102.20695				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83425				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.92000	106.10434	9.92000	106.07613				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.82980				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0

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			9.95500	105.36035	9.95500	105.33223			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.83425			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.84125			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.85015			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.81222			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.45603			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED19 On 01/07/2020 Spot Bond					0.00000	101.63895			0.00	0	500,000,000
Total NED19 SPOT									0.00	0	500,000,000
Total For NED19									0.00	0	500,000,000
NED20 On 01/07/2020 Spot Bond			7.73500	102.18038	7.73500	102.15944			0.00	0	3,320,000,000
Total NED20 SPOT									0.00	0	3,320,000,000
Total For NED20									0.00	0	3,320,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	107.94014			0.00	0	271,000,000
Total NEDT1A SPOT									0.00	0	271,000,000
Total For NEDT1A									0.00	0	271,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.32322			0.00	0	40,000,000
Total NEDT1B SPOT									0.00	0	40,000,000
Total For NEDT1B									0.00	0	40,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	102.11021			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					0.00000	104.52623			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL02 On 15/03/2022 Spot Bond					0.00000	105.37440				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	101.67194				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	105.07398				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.08004				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.78970				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.37243				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.81416				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.03167				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10/ On 25/03/2024 Spot Bond					0.00000	102.00364				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10/ On 15/01/2025 Spot Bond					0.00000	101.02192				0.00	0	300,000,000
Total NGT104 SPOT										0.00	0	300,000,000
Total For NGT104										0.00	0	300,000,000
NGT10/ On 22/05/2025 Spot Bond					0.00000	101.86881				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	102.44900	10.00000	102.42200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/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
NHM00 On 12/05/2021 Spot Bond			13.50000	102.61774	13.50000	102.58092			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.21125			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.21885			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	99.88343			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	99.86569			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.48721			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.69998			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.18900			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	101.14203			0.00	0	0
Total NHM013 SPOT									0.00	0	0
Total For NHM013									0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	101.62730			0.00	0	20,000,000
Total NHM014 SPOT									0.00	0	20,000,000
Total For NHM014									0.00	0	20,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.14023			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	4.82000	4.82000	202.16787			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NI210 On 31/03/2028 Spot Bond			4.42000	4.42000	4.42000	177.44154				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			4.35500	4.35500	4.35500	130.63498				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			4.58000	4.58000	4.58000	94.02312				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.75500	4.75500	4.75500	102.03474				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			4.46000	4.46000	4.46000	131.45272				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.85000	4.85000	4.85000	127.64190				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			4.56000	4.56000	4.56000	175.67830				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.27000	167.06431	5.27000	167.04057				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			4.72000	104.18490	4.72000	104.17171				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			7.08000	101.07708	7.08000	101.05798				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond					0.00000	100.46794			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.68787			0.00	0	2,500,000,000
Total NN011 SPOT									0.00	0	2,500,000,000
Total For NN011									0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	101.00934			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	101.22169			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.72777			0.00	0	0
Total NN015 SPOT									0.00	0	0
Total For NN015									0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	100.57658			0.00	0	0
Total NN016 SPOT									0.00	0	0
Total For NN016									0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	99.93731			0.00	0	0
Total NN019 SPOT									0.00	0	0
Total For NN019									0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	113.37541			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	101.34074			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	101.60207			0.00	0	0
Total NN023 SPOT									0.00	0	0
Total For NN023									0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00435			0.00	0	0
Total NN026 SPOT									0.00	0	0
Total For NN026									0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN028U SPOT									0.00	0	0
Total For NN028U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN03 On 23/11/2023 Spot Bond					0.00000	101.41001				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					0.00000	101.49601				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					0.00000	101.00915				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.04240				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	106.36800				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	102.68383				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	102.68383				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	107.25185				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					0.00000	108.36159				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	106.45182				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF07 On 20/09/2020 Spot Bond					0.00000	108.93415				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	108.80762				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	105.14018				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			8.71500	8.71500	8.71500	102.28403				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.48179				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.46957				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.47131				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.41311				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			7.91000	7.91000	7.91000	102.64726				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.46637				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.53765				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.49611				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			8.11000	8.11000	8.11000	102.67964			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.53770			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.70351			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			7.83000	113.61325	7.83000	113.58928			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.40000	184.02479	4.40000	184.00291			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			10.15500	113.82244	10.15500	113.79164		1,726,350,000,000.00	170,000,000	6,885,000,000	
Total NRA028 SPOT								1,726,350,000,000.00	170,000,000	6,885,000,000	
Total For NRA028								1,726,350,000,000.00	170,000,000	6,885,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	13.87386	100.00000	13.84316		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.33398		0.00	0	0	
Total NTC19 SPOT								0.00	0	0	
Total For NTC19								0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.28777		0.00	0	0	
Total NTC20 SPOT								0.00	0	0	
Total For NTC20								0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	101.71335		0.00	0	0	
Total NTC21 SPOT								0.00	0	0	
Total For NTC21								0.00	0	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	102.00410		0.00	800,000,000	400,000,000	
Total NTC22 SPOT								0.00	800,000,000	400,000,000	
Total For NTC22								0.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC23 On 15/02/2023 Spot Bond					0.00000	102.31515				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	100.56914				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.28779				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.10695				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.95259				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.96028				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					0.00000	101.51099				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					0.00000	101.10669				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			7.77500	7.77500	7.77500	103.62185				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.63500	106.79738	8.63500	106.77258				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.07500	107.23493	10.07500	107.20597				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.75618				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			8.63500	109.14655	8.63500	109.12120			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.97500	109.88053	9.97500	109.85115			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.32591			0.00	0	2,500,000,000
Total OML11 SPOT									0.00	0	2,500,000,000
Total For OML11									0.00	0	2,500,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
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
PBKS1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.44900	10.00000	102.42200			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.00699			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					0.00000	101.28885			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					0.00000	101.25897			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.33355			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM53 On 08/10/2021 Spot Bond					0.00000	100.36744			0.00	0	0
Total PMM53 SPOT									0.00	0	0
Total For PMM53									0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	101.76478			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					0.00000	101.44750			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.50746			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.62733			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.64445			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.66156			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			8.14000	113.21865	8.17500	112.99782		071,994,855,952,000.00	1,728,746,296,800	2,056,593,977,800	
Total R186 SPOT								1,994,855,952,000.00	728,746,296,800	2,056,593,977,800	
Total For R186								1,994,855,952,000.00	728,746,296,800	2,056,593,977,800	
R197 On 07/12/2023 Spot Bond			3.20000	300.25637	3.20000	300.23031		128,000,000,000,000.00	40,000,000,000	38,427,315,000	
Total R197 SPOT								28,000,000,000,000.00	40,000,000,000	38,427,315,000	
Total For R197								28,000,000,000,000.00	40,000,000,000	38,427,315,000	
R202 On 07/12/2033 Spot Bond			3.81500	225.14334	3.82000	224.99832		21,769,689,007,500.00	5,706,340,500	327,028,675,600	
Total R202 SPOT								21,769,689,007,500.00	5,706,340,500	327,028,675,600	
Total For R202								21,769,689,007,500.00	5,706,340,500	327,028,675,600	
R203 On 28/02/2023 Spot Bond			6.98000	105.20688	7.03500	105.03397		472,170,547,492,000.00	1,213,778,015,400	1,568,209,773,000	
Total R203 SPOT								2,170,547,492,000.00	213,778,015,400	568,209,773,000	
Total For R203								2,170,547,492,000.00	213,778,015,400	568,209,773,000	
R2030 On 31/01/2030 Spot Bond			9.01000	93.25501	9.01000	93.23267		457,807,240,639,000.00	827,725,553,900	1,037,785,026,100	
Total R2030 SPOT								57,807,240,639,000.00	827,725,553,900	1,037,785,026,100	
Total For R2030								57,807,240,639,000.00	827,725,553,900	1,037,785,026,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.40000	94.33029	9.40000	94.30661			647,903,306,680,000.00	1,026,372,692,200	811,735,496,100
Total R2032 SPOT									17,903,306,680,000.00	026,372,692,200	811,735,496,100
Total For R2032									17,903,306,680,000.00	026,372,692,200	811,735,496,100
R2035 On 28/02/2035 Spot Bond			9.75000	96.69536	9.75000	96.66994			834,536,954,850,000.00	1,316,362,764,600	1,614,233,070,300
Total R2035 SPOT									14,536,954,850,000.00	316,362,764,600	514,233,070,300
Total For R2035									14,536,954,850,000.00	316,362,764,600	514,233,070,300
R2037 On 31/01/2037 Spot Bond			9.92500	88.22279	9.92500	88.19957			831,009,510,900,000.00	486,751,588,000	881,612,828,200
Total R2037 SPOT									11,009,510,900,000.00	486,751,588,000	381,612,828,200
Total For R2037									11,009,510,900,000.00	486,751,588,000	381,612,828,200
R2040 On 31/01/2040 Spot Bond			10.06500	90.70945	10.06500	90.68525			366,798,454,504,000.00	235,151,361,600	1,055,171,144,400
Total R2040 SPOT									16,798,454,504,000.00	235,151,361,600	1,055,171,144,400
Total For R2040									16,798,454,504,000.00	235,151,361,600	1,055,171,144,400
R2044 On 31/01/2044 Spot Bond			10.16000	87.22030	10.16000	87.19681			590,600,607,968,000.00	254,980,374,800	1,423,124,387,100
Total R2044 SPOT									10,600,607,968,000.00	254,980,374,800	423,124,387,100
Total For R2044									10,600,607,968,000.00	254,980,374,800	423,124,387,100
R2048 On 28/02/2048 Spot Bond			10.14500	90.58932	10.14500	90.56455			047,404,401,114,500.00	1,187,521,380,100	1,304,436,415,700
Total R2048 SPOT									17,404,401,114,500.00	187,521,380,100	304,436,415,700
Total For R2048									17,404,401,114,500.00	187,521,380,100	304,436,415,700
R208 On 31/03/2021 Spot Bond			6.64000	102.23149	6.60000	102.25838			991,854,472,448,000.00	299,978,083,200	560,119,041,600
Total R208 SPOT									11,854,472,448,000.00	299,978,083,200	560,119,041,600
Total For R208									11,854,472,448,000.00	299,978,083,200	560,119,041,600
R209 On 31/03/2036 Spot Bond			9.75000	73.73812	9.79000	73.46539			535,158,961,250,000.00	2,311,298,355,000	1,297,397,263,200
Total R209 SPOT									15,158,961,250,000.00	311,298,355,000	297,397,263,200
Total For R209									15,158,961,250,000.00	311,298,355,000	297,397,263,200
R210 On 31/03/2028 Spot Bond			3.71000	186.72116	3.71000	186.70240			197,297,800,000,000.00	53,180,000,000	50,789,065,000
Total R210 SPOT									17,297,800,000,000.00	53,180,000,000	50,789,065,000
Total For R210									17,297,800,000,000.00	53,180,000,000	50,789,065,000
R212 On 31/01/2022 Spot Bond			2.98000	161.05638	2.99000	161.01194			393,954,600,000,000.00	467,770,000,000	296,160,521,100
Total R212 SPOT									13,954,600,000,000.00	467,770,000,000	296,160,521,100
Total For R212									13,954,600,000,000.00	467,770,000,000	296,160,521,100
R213 On 28/02/2031 Spot Bond			9.19000	87.75141	9.22000	87.54492			237,196,523,458,000.00	461,065,998,200	451,291,373,400
Total R213 SPOT									17,196,523,458,000.00	461,065,998,200	451,291,373,400
Total For R213									17,196,523,458,000.00	461,065,998,200	451,291,373,400
R214 On 28/02/2041 Spot Bond			10.00500	72.02390	10.00500	72.00448			102,578,876,181,000.00	310,102,836,200	642,698,725,700
Total R214 SPOT									12,578,876,181,000.00	310,102,836,200	642,698,725,700
Total For R214									12,578,876,181,000.00	310,102,836,200	642,698,725,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC001L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002L On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003L On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004L On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0
Total For RC010U									0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC011U SPOT									0.00	0	0
Total For RC011U									0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC013U SPOT									0.00	0	0
Total For RC013U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015I On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.68796				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.24067				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					0.00000	100.74068				0.00	0	500,000,000
Total RDFB10 SPOT										0.00	0	500,000,000
Total For RDFB10										0.00	0	500,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.44546				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.21346				0.00	0	1,000,000,000
Total RDFB12 SPOT										0.00	0	1,000,000,000
Total For RDFB12										0.00	0	1,000,000,000
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.30810				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0

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 12/03/2023 Spot Bond					0.00000	100.97920			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.45896			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	101.73102			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.73548			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.89422			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.70742			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.72681			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	100.74697			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	100.57650			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.48108			0.00	0	0
Total RDFB23 SPOT									0.00	0	0
Total For RDFB23									0.00	0	0
RDFB2: On 22/08/2024 Spot Bond					0.00000	101.62744			0.00	0	0
Total RDFB24 SPOT									0.00	0	0
Total For RDFB24									0.00	0	0
RDFB2: On 28/11/2024 Spot Bond					0.00000	101.30168			0.00	0	0
Total RDFB26 SPOT									0.00	0	0
Total For RDFB26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.24341				0.00	0	600,000,000
Total RDFC48 SPOT										0.00	0	600,000,000
Total For RDFC48										0.00	0	600,000,000
RDFC4 On 29/07/2020 Spot Bond					0.00000	99.86286				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.42012				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.33537				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.62285				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.14783				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	101.57811				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	101.72056				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	102.10733				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	100.10604				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.58009				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED90 On 28/07/2022 Spot Bond					0.00000	103.14662			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0
RES031 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
RES041 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.97161			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	99.69636			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.25581			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.21166			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES421 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
RES441 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
RES451 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
RES461 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
RES471 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.58500	105.31694	7.58500	105.29551			0.00	0	2,305,000,000
Total RW21 SPOT									0.00	0	2,305,000,000
Total For RW21									0.00	0	2,305,000,000
RW23 On 10/12/2023 Spot Bond			8.68500	103.79383	8.68500	103.76973			0.00	0	179,077,900
Total RW23 SPOT									0.00	0	179,077,900
Total For RW23									0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.84000	97.86787	10.84000	97.83965			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.83297			0.00	0	13,416,000,000
Total SBK18 SPOT									0.00	0	13,416,000,000
Total For SBK18									0.00	0	13,416,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	99.88163			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.39145			0.00	0	30,000,000
Total SBK22 SPOT									0.00	0	30,000,000
Total For SBK22									0.00	0	30,000,000
SBK23 On 28/05/2022 Spot Bond			8.35500	108.45579	8.35500	108.43141			0.00	0	3,408,100,000
Total SBK23 SPOT									0.00	0	3,408,100,000
Total For SBK23									0.00	0	3,408,100,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.73232			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.25414			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK26 On 25/04/2021 Spot Bond			8.00500	107.95345	8.00500	107.93030				0.00	0	320,000,000
Total SBK26 SPOT										0.00	0	320,000,000
Total For SBK26										0.00	0	320,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	99.81240				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.74407				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.46000	104.43944	7.46000	104.41854				0.00	0	47,000,000
Total SBS19 SPOT										0.00	0	47,000,000
Total For SBS19										0.00	0	47,000,000
SBS20 On 15/05/2026 Spot Bond			8.42500	109.71027	8.42500	109.68540				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	106.11411				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			7.86500	112.05150	7.86500	112.02802				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.60500	99.36301	8.60500	99.34001				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.69500	106.95445	8.69500	106.92958				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			8.67500	108.83589	8.67500	108.81049				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	99.86660				0.00	22,500,000,000	15,000,000,000
Total SBS36 SPOT										0.00	22,500,000,000	15,000,000,000
Total For SBS36										0.00	22,500,000,000	15,000,000,000
SBS37 On 29/01/2020 Spot Bond			7.37500	99.87891	7.37500	99.85876				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			8.20000	103.45581	8.20000	103.43321			0.00	0	798,000,000
Total SBS38 SPOT									0.00	0	798,000,000
Total For SBS38									0.00	0	798,000,000
SBS39 On 29/01/2030 Spot Bond			9.22000	103.00529	9.22000	102.98006			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.63500	103.19339	7.63500	103.17215			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.12670			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.74000	107.49881	7.74000	107.47638			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			8.39500	112.22579	8.39500	112.20044			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.66500	114.15226	8.66500	114.12565			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.27755			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.75000	112.42160	7.75000	112.39837			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.61111			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					0.00000	99.83536			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					0.00000	100.70360			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS50 On 31/01/2022 Spot Bond			7.74500	102.94272	7.74500	102.92146				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			9.07000	9.07000	9.07000	102.09999				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	102.99307				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	105.17033				0.00	49,000,000,000	24,500,000,000
Total SBS53 SPOT										0.00	49,000,000,000	24,500,000,000
Total For SBS53										0.00	49,000,000,000	24,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.23940				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.19650				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.63000	103.84201	7.63000	103.82077				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.53807				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	104.37178				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.60532				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	100.99523				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.32886				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS63 On 31/01/2026 Spot Bond					0.00000	100.04845				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	100.67864				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	101.53995				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.60851				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	100.63928				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	101.39020				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	101.22662				0.00	200,000,000,000	100,000,000,000
Total SBS69 SPOT										0.00	200,000,000,000	100,000,000,000
Total For SBS69										0.00	200,000,000,000	100,000,000,000
SBSI11 On 07/12/2023 Spot Bond			4.10000	291.03266	4.10000	291.00038				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			4.77000	4.77000	4.77000	203.24069				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.17440				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					0.00000	107.02121				0.00	0	20,000,000
Total SBT102 SPOT										0.00	0	20,000,000
Total For SBT102										0.00	0	20,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	102.73117				0.00	0	600,000,000
Total SBT103 SPOT										0.00	0	600,000,000
Total For SBT103										0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT201 On 13/02/2023 Spot Bond					0.00000	106.33985				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					0.00000	102.26913				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			9.08500	105.61226	9.08500	105.58663				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.19756				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					0.00000	100.43355				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	100.44637				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.11012				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	102.44900	10.00000	102.42200				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.93959				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.65659				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.56765				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.61401				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.79786				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.70287				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.70650				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.71586				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.62333				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.87314				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.78608				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.82692				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.42643				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.34631				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			8.73500	111.63974	8.73500	111.61366				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SNT04 On 27/06/2022 Spot Bond					0.00000	101.98864				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.59617				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.83710				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.63133				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.32106				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.42229				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.47620				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	100.66810				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	100.88096				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG006 On 18/06/2022 Spot Bond					0.00000	100.98192				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG007 On 18/06/2024 Spot Bond					0.00000	100.84851				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG008 On 15/10/2022 Spot Bond					0.00000	100.20367				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG00! On 15/10/2024 Spot Bond					0.00000	100.20727			0.00	0	0
Total SPG009 SPOT									0.00	0	0
Total For SPG009									0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	99.88576			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
SSA06 On 16/04/2020 Spot Bond			7.47500	102.27067	7.47500	102.25007			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			7.70000	101.04870	7.70000	101.02785			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			7.70000	101.04870	7.70000	101.02785			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN01: On 31/01/2025 Spot Bond			5.01500	5.01500	5.01500	126.66155			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			9.67500	105.01678	9.67500	104.98967			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.09000	77.03883	11.09000	77.01586			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.24352			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					0.00000	100.88785			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					0.00000	101.25440			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.58824			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.33488			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	99.89865			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.25822			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			8.43500	106.97234	8.43500	106.94820			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			4.65500	103.47082	4.65500	103.45789			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0

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 09/02/2027 Spot Bond					0.00000	100.20856				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	99.77780				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.30679				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			4.23000	4.23000	4.23000	289.69554				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	100.60003				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.00962				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			6.18200	103.62492	6.18200	103.60769				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					0.00000	99.89162				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.86312				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.38723				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2028 Spot Bond			4.93000	4.93000	4.93000	171.11444			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			4.40000	4.40000	4.40000	130.35961			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			4.75500	4.75500	4.75500	102.03474			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	94.09959			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			4.89000	4.89000	4.89000	171.60120			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.34558			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.32916			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.28876			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.89948			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.88585			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0

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					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	100.85062				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	100.26140				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07(On 31/07/2021 Spot Bond					0.00000	98.33800				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	99.88028				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	101.39011				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08(On 12/09/2025 Spot Bond					0.00000	101.05890				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	101.87308				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	4.69500	4.69500	204.86290				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	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					0.00000	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					0.00000	100.29707				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0

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 04/09/2020 Spot Bond					0.00000	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					0.00000	99.40753				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					0.00000	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					0.00000	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					0.00000	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					0.00000	101.68666				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			9.19500	101.95552	9.19500	101.93047				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.51346				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			7.58000	105.96487	7.58000	105.94345				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.49294				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			7.68000	105.79122	7.68000	105.76956				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.49322				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A20 On 21/08/2020 Spot Bond			7.63000	105.26324	7.63000	105.24183				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.48896				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.47619				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	102.55734	8.55000	102.53376				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	101.36659				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	101.33113				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	101.33040				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.69709				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	99.86477				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.83737				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.78966				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.41596				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.02825				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.81823				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.13548				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.55217				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154On 06/07/2023 Spot Bond					0.00000	100.66679				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.13243				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.31333				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157On 16/11/2023 Spot Bond					0.00000	101.43783				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.76492				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.75852				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	99.96455				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161On 27/05/2022 Spot Bond					0.00000	101.22746				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS162 On 27/05/2024 Spot Bond					0.00000	101.25024				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.04930				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	99.99993				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.56070				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.78000	104.76911	7.78000	104.74738				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.82835				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			7.67000	105.13338	7.67000	105.11188				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.55225				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.55393				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.60283				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.55153				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	101.54719				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.67025				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.68373				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.68710				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.72080				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.76291				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.22565				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.22565				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.27607				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.25086				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.25926				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.49979				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			7.43000	106.20758	7.43000	106.18630			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.52156			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			7.59000	104.54915	7.59000	104.52775			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.60258			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.88876			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.53181			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.52446			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.66131			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.63290			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.19133			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	104.27510			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.74998			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond					0.00000	101.42556				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.45940				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.64627				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.60865				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.29887				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.40196				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.41893				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.49650				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	101.48301				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	102.09638				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	101.57572				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	102.05096				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	101.53527				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.87011				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.58299				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.89400				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	101.39361				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.42566				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	103.56418	8.49000	103.54078				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.46613				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	101.51840				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	101.88050				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			7.42000	7.42000	7.42000	99.35496				0.00	0	180,000,000
Total TL20 SPOT										0.00	0	180,000,000
Total For TL20										0.00	0	180,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	92.40506	100.00000	92.17172				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.44900	10.00000	102.42200				0.00	0	0
Total TL20/R207 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 TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.13867				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.14840				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			8.22500	105.34409	8.22500	105.32076				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			8.73500	106.80441	8.73500	106.77932				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.41151				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.04278				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			9.25500	102.38324	9.25500	102.35794				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	99.95650				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.00792				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.03236				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	101.04204				0.00	0	100,000,000,000
Total TL32 SPOT										0.00	0	100,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL32									0.00	0	100,000,000,000
TLC08 On 27/03/2020 Spot Bond					0.00000	100.59112			0.00	1,000,000,000	500,000,000
Total TLC08 SPOT									0.00	1,000,000,000	500,000,000
Total For TLC08									0.00	1,000,000,000	500,000,000
TLC09 On 17/09/2020 Spot Bond					0.00000	100.79341			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			7.56500	105.49548	7.56500	105.47396			0.00	0	10,050,400,000
Total TN20 SPOT									0.00	0	10,050,400,000
Total For TN20									0.00	0	10,050,400,000
TN20/R On 17/09/2020 Spot Bond			100.00000	66.86833	100.00000	66.71952			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	42.53817	100.00000	42.44351			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			8.39500	109.95109	8.39500	109.92626		33,287,854,000.00	3,965,200	16,660,000,000	
Total TN23 SPOT								33,287,854,000.00	3,965,200	16,660,000,000	
Total For TN23								33,287,854,000.00	3,965,200	16,660,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.99063	100.00000	16.95282		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			9.61500	103.55156	9.61500	103.52514		42,477,147,000.00	4,417,800	28,017,705,200	
Total TN25 SPOT								42,477,147,000.00	4,417,800	28,017,705,200	
Total For TN25								42,477,147,000.00	4,417,800	28,017,705,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.41272	100.00000	14.38100		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			9.77500	96.98401	9.77500	96.95858		0.00	0	3,700,000,000	
Total TN27 SPOT								0.00	0	3,700,000,000	
Total For TN27								0.00	0	3,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	10.56412	100.00000	10.54061		0.00	0	0	
Total TN27/R186 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 TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.61000	102.31373	10.61000	102.28483				0.00	0	4,900,000,000
Total TN30 SPOT										0.00	0	4,900,000,000
Total For TN30										0.00	0	4,900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.77677	8.00000	120.75089				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			11.66500	95.98177	11.66500	95.95205				0.00	0	3,500,000,000
Total TN40 SPOT										0.00	0	3,500,000,000
Total For TN40										0.00	0	3,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.07905	10.75000	103.04957				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	102.44900	10.00000	102.42200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.74000	102.81943	7.74000	102.79798				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			7.93000	102.50929	7.93000	102.48750				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			7.73000	7.73000	7.73000	102.67843				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.95406				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.97838				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.35998				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.11932				0.00	0	0
Total TRA2C2 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 TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.37133				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	101.37133				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.59740				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.63888				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			8.14500	103.89712	8.14500	103.87434				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.58801				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.62384				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.90944				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.87000				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.23655				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.25078				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.25731				0.00	0	0
Total TRA4A3 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 TRA4A3										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.43500	104.43626	8.43500	105.28126				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A On 13/10/2020 Spot Bond					0.00000	100.23653				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.25078				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.25731				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	102.19680	8.62000	102.35624				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.28245				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.28245				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03L 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

Contract 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 TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	98.27363				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					0.00000	98.35164				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					0.00000	97.75742				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23 On 09/07/2020 Spot Bond					0.00000	96.56151				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					0.00000	99.55836				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					0.00000	99.10776				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23 On 12/03/2020 Spot Bond					0.00000	99.00799				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					0.00000	98.44750				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					0.00000	94.78357				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP23 On 14/05/2020 Spot Bond					0.00000	97.74554				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP24 On 12/11/2020 Spot Bond					0.00000	94.01683				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					0.00000	102.06031				0.00	0	0
Total TU1A11 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 TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	102.46389				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					0.00000	103.58632				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					0.00000	99.88754				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	0.00000				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					0.00000	101.78964				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					0.00000	101.66435				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					0.00000	101.39233				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	101.13532				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					0.00000	101.07527				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					0.00000	100.97839				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0
TWC32 On 06/04/2020 Spot Bond					0.00000	100.29836				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC32 On 09/04/2020 Spot Bond					0.00000	100.23868				0.00	0	0
Total TWC325 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 TWC325									0.00	0	0
TWC32 On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			260,000,000,000,000.00	62,600,000,000	46,400,000,000
Total TWC326 SPOT									0,000,000,000,000.00	62,600,000,000	46,400,000,000
Total For TWC326									0,000,000,000,000.00	62,600,000,000	46,400,000,000
UG21 On 02/03/2021 Spot Bond			7.91000	107.08899	7.91000	107.06618			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.07500	109.74477	10.07500	109.71514			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA11 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
VCJA21 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
VCJA31 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
VCJA41 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
VCJA51 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
VCJA61 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
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA81 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
VCJA91 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

Contract 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 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
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

Contract 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 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
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

Contract 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 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
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	28,350,000,000
Total VJA11U SPOT										0.00	0	28,350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA11U										0.00	0	28,350,000,000
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,650,000,000
Total VJB11U SPOT										0.00	0	1,650,000,000
Total For VJB11U										0.00	0	1,650,000,000
VKE07 On 08/06/2020 Spot Bond					0.00000	101.05286				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.58870				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.37499				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					0.00000	100.04273				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	102.19280				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.75795				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.48094				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
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	108,675,000,000
Total VPA11U SPOT										0.00	0	108,675,000,000
Total For VPA11U										0.00	0	108,675,000,000
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	6,325,000,000
Total VPB11U SPOT										0.00	0	6,325,000,000
Total For VPB11U										0.00	0	6,325,000,000
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

Contract 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 VR857U									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
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR863U SPOT									0.00	0	0
Total For VR863U									0.00	0	0
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total VR864U SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For VR864U								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
WHL01 On 10/10/2020 Spot Bond					0.00000	100.67169			0.00	0	600,000,000
Total WHL01 SPOT									0.00	0	600,000,000
Total For WHL01									0.00	0	600,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.88597			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.58419			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

Contract 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 WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.67000	102.14802	6.67000	102.12977				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			6.95500	103.95357	6.95500	103.93405				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	40.74153	100.00000	40.65087				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.28e+017	337,444,154,432	414,496,404,966
Total for SPOT :										1.28e+017	337,444,154,432	414,496,404,966
Total Futures										1.28e+017	337,444,164,942	414,497,342,986
Total Options										0.00	0	276,098
Grand Total:										1.28e+017	337,444,164,942	414,497,619,084