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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/12/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/02/2020 Bond Future			11.09254	78.13522	11.09830	78.10267			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.21407	75.76443	11.21982	75.73253			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.33836	77.15479	11.34451	77.12129			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.46493	74.81402	11.47101	74.78152			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			11.40888	79.17724	11.40444	79.20581			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.52908	76.35438	11.52425	76.38489			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.65016	77.75475	11.64532	77.78479			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.77235	74.95536	11.76707	74.98753			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			136.54028	136.54028	136.54976	136.54976			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.05971	139.05971	139.07176	139.07176			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.18559	140.18559	140.19615	140.19615			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.81364	142.81364	142.82736	142.82736			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future											0.00	0	4,913
Total For I2025											0.00	0	4,913
I2029	On	06/02/2020			101.82426	101.82426	101.91531	101.91531			0.00	0	3,765
I2029	On	07/05/2020			102.59332	102.59332	102.68796	102.68796			0.00	0	0
I2029	On	06/08/2020			104.53188	104.53188	104.62698	104.62698			0.00	0	0
I2029	On	05/11/2020			105.35154	105.35154	105.45061	105.45061			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			101.16955	101.16955	101.17561	101.17561			0.00	0	6,260
I2033	On	07/05/2020			101.84431	101.84431	101.85214	101.85214			0.00	0	0
I2033	On	06/08/2020			103.76865	103.76865	103.77544	103.77544			0.00	0	0
I2033	On	05/11/2020			104.49568	104.49568	104.50466	104.50466			0.00	0	0
Total I2033 Future											0.00	0	6,260
Total For I2033											0.00	0	6,260
I2038	On	06/02/2020			116.86602	116.86602	116.87329	116.87329			0.00	0	10,814
I2038	On	07/05/2020			119.02251	119.02251	119.03194	119.03194			0.00	0	0
I2038	On	06/08/2020			119.58197	119.58197	119.59007	119.59007			0.00	0	0
I2038	On	05/11/2020			121.82372	121.82372	121.83448	121.83448			0.00	0	0
Total I2038 Future											0.00	0	10,814
Total For I2038											0.00	0	10,814
I2046	On	06/02/2020			107.37196	107.37196	107.37822	107.37822			0.00	0	12,785
I2046	On	07/05/2020			107.60933	107.60933	107.61772	107.61772			0.00	0	0
I2046	On	06/08/2020			109.64272	109.64272	109.64979	109.64979			0.00	0	0
I2046	On	05/11/2020			109.90676	109.90676	109.91616	109.91616			0.00	0	0
Total I2046 Future											0.00	0	12,785
Total For I2046											0.00	0	12,785
I2050	On	06/02/2020			110.07480	110.07480	110.08127	110.08127			0.00	0	11,827
I2050	On	07/05/2020			112.10587	112.10587	112.11457	112.11457			0.00	0	0
I2050	On	06/08/2020			112.34882	112.34882	112.35622	112.35622			0.00	0	0
I2050	On	05/11/2020			114.45496	114.45496	114.46482	114.46482			0.00	0	0
Total I2050 Future											0.00	0	11,827
Total For I2050											0.00	0	11,827
R186	On	06/02/2020			8.30829	112.75530	8.34379	112.55970		5.93	1,127,553.00	10	103,735
R186	On	07/05/2020			8.35548	114.80839	8.39246	114.61120		6.09	0.00	0	1,650
R186	On	06/08/2020			8.40170	111.61982	8.44095	111.41747		6.06	0.00	0	0
R186	On	05/11/2020			8.44471	113.71276	8.48563	113.50905		5.95	0.00	0	0
Total R186 Future											1,127,553.00	10	105,385
R186	On	06/02/2020	8.56	Call			1,731.76000	1.73176	1,834,130	5.97	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
R186	On	06/02/2020	Bond Future	8.56	Put			549.96000	0.54996	456,730	5.97	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,769.48000	1.76948	1,873,600	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			533.41000	0.53341	441,930	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,694.40000	1.69440	1,795,020	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			484.49000	0.48449	513,590	5.72	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			566.90000	0.56690	471,920	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,664.48000	3.66448	3,826,930	6.37	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			127.01000	0.12701	93,860	6.37	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,513.49000	1.51349	1,605,250	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			658.03000	0.65803	554,190	5.93	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			1,780.77000	1.78077	1,614,270	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,056.80000	2.05680	2,144,930	6.09	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,485.88000	1.48588	1,376,820	6.09	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			695.35000	0.69535	730,790	5.83	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,358.60000	3.35860	3,196,850	5.83	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,667.05000	4.66705	4,487,780	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			341.25000	0.34125	359,170	5.75	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,054.55000	2.05455	1,924,500	5.99	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,453.47000	1.45347	1,520,610	5.99	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,564.01000	3.56401	3,690,780	6.37	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			747.61000	0.74761	677,190	6.37	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,008.80000	1.00880	1,058,200	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,689.21000	2.68921	2,541,420	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,028.82000	1.02882	1,079,060	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,654.94000	2.65494	2,507,990	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			989.31000	0.98931	1,037,870	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,724.03000	2.72403	2,575,400	5.90	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			1,975.31000	1.97531	2,056,230	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,341.44000	2.34144	2,220,010	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,000.80000	2.00080	2,082,480	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,315.23000	2.31523	2,194,560	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			1,949.65000	1.94965	2,029,810	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,367.51000	2.36751	2,245,320	6.00	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,912.04000	2.91204	2,789,010	5.88	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,184.87000	2.18487	2,265,550	5.88	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,005.47000	5.00547	5,139,150	6.44	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,239.64000	1.23964	1,169,610	6.44	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,031.30000	3.03130	3,131,970	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,168.63000	2.16863	2,065,590	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,973.98000	2.97398	3,073,420	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,209.82000	2.20982	2,105,550	6.02	0.00	0	0

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R186	On	05/11/2020	Bond Future	7.84	Put			4,433.13000	4.43313	4,279,910	5.65	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,162.27000	1.16227	1,212,760	5.65	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,002.57000	3.00257	3,102,630	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,189.14000	2.18914	2,085,490	6.02	0.00	0	0
Total R186 Option												0.00	0	56,671
Total For R186												1,127,553.00	10	162,056
R197	On	06/02/2020	Bond Future			301.57847	301.57847	301.60142	301.60142			0.00	0	2,540
R197	On	07/05/2020	Bond Future			307.14323	307.14323	307.17191	307.17191			0.00	0	0
R197	On	06/08/2020	Bond Future			305.17236	305.17236	305.19782	305.19782			0.00	0	0
R197	On	05/11/2020	Bond Future			310.89325	310.89325	310.92547	310.92547			0.00	0	0
Total R197 Future												0.00	0	2,540
Total For R197												0.00	0	2,540
R202	On	06/02/2020	Bond Future			226.36877	226.36877	226.38243	226.38243			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.54560	230.54560	230.56382	230.56382			0.00	0	0
R202	On	06/08/2020	Bond Future			230.77259	230.77259	230.78803	230.78803			0.00	0	0
R202	On	05/11/2020	Bond Future			235.09893	235.09893	235.11958	235.11958			0.00	0	0
Total R202 Future												0.00	0	8,469
Total For R202												0.00	0	8,469
R2023	On	06/02/2020	Bond Future			7.22076	104.92982	7.23462	104.89218		2.35	0.00	0	44,580
R2023	On	07/05/2020	Bond Future			7.19925	102.90799	7.21377	102.87142		2.57	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			7.15853	104.80804	7.17519	104.76944		2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.11206	102.83784	7.12966	102.80070		2.37	0.00	0	0
Total R2023 Future												0.00	0	58,092
R2023	On	06/02/2020	Bond Future	7.53	Call			936.87000	0.93687	954,870	2.62	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			138.80000	0.13880	119,160	2.62	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			959.17000	0.95917	977,580	2.63	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			134.21000	0.13421	114,980	2.63	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			914.71000	0.91471	932,320	2.61	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			143.53000	0.14353	123,500	2.61	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			311.48000	0.31148	315,430	2.39	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,079.95000	1.07995	1,047,330	2.39	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			293.37000	0.29337	297,040	2.37	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,112.69000	1.11269	1,079,790	2.37	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			302.34000	0.30234	306,150	2.38	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,096.24000	1.09624	1,063,480	2.38	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			712.24000	0.71224	688,010	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			945.38000	0.94538	959,910	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			702.98000	0.70298	678,910	2.43	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			917.48000	0.91748	931,680	2.42	0.00	0	0

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R2023	On	06/08/2020	Bond Future	7.26	Put			721.28000	0.72128	696,880	2.42	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			931.55000	0.93155	945,920	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,328.53000	1.32853	1,346,180	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			634.57000	0.63457	615,080	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,342.46000	1.34246	1,360,250	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			627.58000	0.62758	608,230	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,314.67000	1.31467	1,332,190	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			641.62000	0.64162	622,000	2.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	58,092
R2030	On	06/02/2020	Bond Future			9.14393	92.85666	9.16943	92.70041		8.80	2,135,703.18	23	77,662
R2030	On	07/05/2020	Bond Future			9.21165	94.54739	9.23788	94.38990		9.11	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.28074	92.27890	9.30824	92.11728		9.13	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.34325	94.01112	9.37151	93.84840		9.07	0.00	0	0
Total R2030 Future												2,135,703.18	23	77,662
R2030	On	06/02/2020	Bond Future	9.00	Call			784.35000	0.78435	800,400	8.57	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,931.59000	4.93159	4,772,170	7.98	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			60.23000	0.06023	57,060	7.98	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.14	Put			1,342.21000	1.34221	1,216,770	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,095.08000	2.09508	2,160,010	8.96	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Put			697.99000	0.69799	606,670	8.96	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,520.81000	1.52081	1,565,450	8.80	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,029.42000	1.02942	917,810	8.80	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,829.04000	1.82904	1,688,840	8.57	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,192.24000	1.19224	1,224,230	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,311.26000	1.31126	1,187,000	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,223.07000	1.22307	1,256,260	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,280.81000	1.28081	1,157,750	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,161.85000	1.16185	1,192,660	8.70	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,761.51000	3.76151	3,628,190	8.76	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,043.38000	1.04338	1,068,060	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,719.31000	3.71931	3,586,500	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,003.45000	1.00345	1,027,110	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,804.01000	3.80401	3,670,180	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,023.29000	1.02329	1,047,460	8.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,093.03000	2.09303	2,143,410	8.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,266.44000	3.26644	3,155,200	8.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,039.70000	2.03970	2,089,000	8.84	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,332.58000	3.33258	3,220,260	8.84	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,066.26000	2.06626	2,116,100	8.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Put			3,299.38000	3.29938	3,187,600	8.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,265.85000	7.26585	7,375,980	9.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,222.70000	1.22270	1,170,110	9.99	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			2,778.01000	2.77801	2,836,770	8.90	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			7,124.88000	7.12488	6,985,190	8.44	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			933.99000	0.93399	957,020	8.44	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,205.85000	4.20585	4,093,270	8.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,201.90000	1.20190	1,231,180	8.46	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,240.08000	4.24008	4,127,060	8.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,248.23000	2.24823	2,297,930	8.77	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,844.94000	6.84494	6,951,800	9.87	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,571.29000	1.57129	1,608,220	8.58	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,596.61000	3.59661	3,492,650	8.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,138.64000	3.13864	3,042,050	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,275.14000	3.27514	3,341,730	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,111.48000	3.11148	3,015,350	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,214.45000	3.21445	3,280,120	8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,273.12000	2.27312	2,323,260	8.78	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,212.62000	6.21262	6,079,180	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,585.11000	5.58511	5,680,690	9.53	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,734.61000	1.73461	1,667,470	9.53	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,359.54000	5.35954	5,233,750	8.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,165.64000	3.16564	3,068,590	8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,329.88000	1.32988	1,274,020	9.87	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,244.90000	3.24490	3,311,030	9.00	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												2,135,703.18	23	159,302
R2032	On	06/02/2020	Bond Future			9.52809	93.92329	9.53328	93.88877		9.83	0.00	0	70,671
R2032	On	07/05/2020	Bond Future			9.60111	91.47381	9.60625	91.44020		10.62	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.67484	93.15628	9.68035	93.12089		10.22	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.74757	90.74633	9.75298	90.71219		10.65	0.00	0	0
Total R2032 Future												0.00	0	70,671
R2032	On	06/02/2020	Bond Future	9.38	Put			1,938.42000	1.93842	1,869,030	9.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			939.02000	0.93902	904,060	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,898.87000	1.89887	1,829,390	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			967.47000	0.96747	932,450	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,859.88000	1.85988	1,790,340	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			911.06000	0.91106	876,190	9.33	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,218.22000	1.21822	1,200,300	10.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,995.75000	3.99575	3,944,220	10.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Call			1,171.86000	1.17186	1,154,030	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,085.77000	4.08577	4,034,330	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,194.90000	1.19490	1,177,030	10.03	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,040.58000	4.04058	3,989,100	10.03	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,783.12000	3.78312	3,738,260	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,382.18000	2.38218	2,372,780	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,746.86000	3.74686	3,702,070	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,323.45000	2.32345	2,313,910	9.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,819.35000	3.81935	3,774,420	9.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,352.86000	2.35286	2,343,390	10.00	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,998.62000	5.99862	5,956,700	10.03	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,814.69000	1.81469	1,806,910	10.03	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,470.21000	1.47021	1,462,180	9.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,648.39000	4.64839	4,607,740	10.26	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,644.12000	2.64412	2,637,610	10.26	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,982.79000	8.98279	8,993,720	11.70	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,573.20000	3.57320	3,534,920	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,650.33000	3.65033	3,646,280	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,543.06000	3.54306	3,504,870	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,584.75000	3.58475	3,580,530	10.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,232.54000	1.23254	1,208,050	11.69	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,804.39000	6.80439	6,762,220	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			4,049.34000	4.04934	4,009,830	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,141.19000	3.14119	3,135,820	10.38	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,593.24000	8.59324	8,602,890	11.69	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,603.55000	3.60355	3,565,190	10.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,119.50000	1.11950	1,096,290	11.70	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,617.47000	3.61747	3,613,330	10.49	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												0.00	0	82,671
R2035	On	06/02/2020	Bond Future			9.87849	96.23399	9.88894	96.15770		10.80	0.00	0	118,282
R2035	On	07/05/2020	Bond Future			9.95407	93.48298	9.96465	93.40690		11.69	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.03018	95.20188	10.04129	95.12323		11.27	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.10867	92.48839	10.11990	92.41013		11.80	0.00	0	0
Total R2035 Future												0.00	0	118,282
R2035	On	06/02/2020	Bond Future	9.60	Call			687.88000	0.68788	661,990	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,832.02000	2.83202	2,729,840	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			712.04000	0.71204	686,070	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,780.76000	2.78076	2,678,500	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			664.24000	0.66424	638,460	10.12	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
R2035	On	06/02/2020	Bond Future	9.59	Put			2,883.89000	2.88389	2,781,820	10.12	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,440.82000	3.44082	3,361,260	11.45	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,099.61000	2.09961	2,096,130	11.45	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,533.97000	6.53397	6,448,890	10.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			632.03000	0.63203	623,030	10.60	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,215.47000	1.21547	1,207,110	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,873.51000	4.87351	4,789,070	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,381.87000	6.38187	6,411,040	12.78	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			983.34000	0.98334	936,430	12.78	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,240.18000	1.24018	1,231,900	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,822.18000	4.82218	4,737,820	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,264.98000	1.26498	1,256,780	11.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,771.03000	4.77103	4,686,750	11.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,448.09000	5.44809	5,470,940	12.46	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,244.64000	1.24464	1,191,410	12.46	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,981.66000	6.98166	6,896,900	10.49	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			526.67000	0.52667	517,990	10.49	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,565.43000	3.56543	3,485,190	11.42	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,003.61000	2.00361	1,999,450	11.42	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,558.38000	8.55838	8,476,430	10.24	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			736.51000	0.73651	733,210	10.24	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,311.80000	10.31180	10,229,280	10.24	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			468.66000	0.46866	464,790	10.24	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,954.24000	2.95424	2,963,470	10.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,818.28000	3.81828	3,748,860	10.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,989.08000	2.98908	2,998,550	10.98	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,781.43000	3.78143	3,712,250	10.98	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,919.60000	2.91960	2,928,600	10.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,855.41000	3.85541	3,785,760	10.96	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,912.85000	4.91285	4,933,560	11.87	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,398.47000	3.39847	3,340,920	11.87	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,835.11000	4.83511	4,855,380	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,456.81000	3.45681	3,398,820	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,874.09000	4.87409	4,894,580	11.86	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,427.71000	3.42771	3,369,940	11.86	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												0.00	0	171,633
R2037	On	06/02/2020	Bond Future			10.04642	87.77502	10.05685	87.69895		12.03	0.00	0	77,074
R2037	On	07/05/2020	Bond Future			10.12657	89.37322	10.13714	89.29725		12.43	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.20881	86.75688	10.21991	86.67831		12.58	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
R2037	On	05/11/2020	Bond Future			10.28462	88.38745	10.29582	88.30926		12.57	0.00	0	0
Total R2037 Future												0.00	0	77,074
R2037	On	06/02/2020	Bond Future	9.68	Call			497.14000	0.49714	472,820	10.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,310.23000	3.31023	3,209,840	10.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			459.40000	0.45940	435,610	10.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,425.57000	3.42557	3,325,710	10.85	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			478.07000	0.47807	454,010	10.87	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,367.65000	3.36765	3,267,520	10.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,172.28000	5.17228	5,087,400	11.54	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,127.62000	1.12762	1,118,770	11.55	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,118.52000	5.11852	5,033,700	11.55	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,151.23000	1.15123	1,142,440	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,065.34000	5.06534	4,980,580	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,104.50000	1.10450	1,095,590	11.54	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,297.82000	2.29782	2,301,480	12.18	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,901.10000	4.90110	4,826,190	12.18	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,328.01000	2.32801	2,331,850	12.20	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,857.38000	4.85738	4,782,650	12.20	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,358.15000	2.35815	2,362,160	12.21	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,813.70000	4.81370	4,739,140	12.21	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,737.32000	3.73732	3,750,720	12.32	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,551.01000	4.55101	4,486,220	12.32	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,771.59000	3.77159	3,785,190	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,514.57000	4.51457	4,449,980	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,703.20000	3.70320	3,716,400	12.31	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,587.69000	4.58769	4,522,700	12.31	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	77,074
R2040	On	06/02/2020	Bond Future			10.18708	90.21499	10.18225	90.25260		12.46	0.00	0	52,644
R2040	On	07/05/2020	Bond Future			10.26824	91.85763	10.26306	91.89741		12.88	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.35155	89.03607	10.34635	89.07540		13.08	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.42840	90.70983	10.42278	90.75177		13.08	0.00	0	0
Total R2040 Future												0.00	0	52,644
R2040	On	06/02/2020	Bond Future	9.75	Call			450.38000	0.45038	401,550	11.45	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			6.96000	0.00696	4,750	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,775.90000	15.77590	15,813,480	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.05000	0.00005	0,020	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,920.69000	3.92069	3,909,470	11.45	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			468.89000	0.46889	418,960	11.47	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,856.54000	3.85654	3,844,220	11.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/02/2020	Bond Future	9.74	Call			432.38000	0.43238	384,640	11.43	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,985.47000	3.98547	3,975,340	11.43	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			10,020.75000	10.02075	10,056,150	10.67	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,251.07000	1.25107	1,206,100	12.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,498.97000	5.49897	5,493,780	12.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			4,093.08000	4.09308	4,077,710	12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,035.75000	2.03575	1,980,600	12.59	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,276.62000	1.27662	1,231,220	12.21	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,441.92000	5.44192	5,436,300	12.21	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,302.29000	1.30229	1,256,460	12.23	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,385.11000	5.38511	5,379,060	12.23	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,929.97000	6.92997	6,935,340	11.81	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			750.23000	0.75023	715,820	11.81	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,519.59000	2.51959	2,473,820	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			5,044.50000	5.04450	5,038,060	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,552.47000	2.55247	2,506,480	12.57	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,998.33000	4.99833	4,991,670	12.57	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,585.29000	2.58529	2,539,080	12.58	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,952.22000	4.95222	4,945,340	12.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,852.80000	4.85280	4,846,790	12.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,007.11000	4.00711	3,959,430	12.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,931.38000	4.93138	4,925,640	12.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,043.54000	4.04354	3,995,720	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,891.96000	4.89196	4,886,080	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,755.87000	3.75587	3,709,190	12.86	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,978.24000	8.97824	8,987,690	12.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,640.50000	1.64050	1,608,010	12.23	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			6,232.25000	6.23225	6,231,300	12.66	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,984.23000	2.98423	2,941,340	12.66	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,080.13000	4.08013	4,032,180	12.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,536.80000	1.53680	1,523,950	14.32	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,371.13000	9.37113	9,315,830	14.32	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,877.46000	1.87746	1,864,100	14.32	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			7,620.79000	7.62079	7,625,160	12.42	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,199.02000	2.19902	2,161,450	12.42	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			5,213.96000	5.21396	5,209,220	12.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,308.85000	10.30885	10,254,060	14.32	0.00	0	0
Total R2040 Option												0.00	0	17,280
Total For R2040												0.00	0	69,924
R2044	On	06/02/2020	Bond Future			10.26618	86.82975	10.26646	86.82755		13.15	2,865,381.75	33	50,443

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			10.34567	88.41074	10.34577	88.40997		13.60	0.00	0	0
R2044	On	06/08/2020			10.42719	85.65090	10.42744	85.64899		13.82	0.00	0	0
R2044	On	05/11/2020			10.50233	87.26121	10.50235	87.26106		13.83	0.00	0	0
Total R2044 Future											2,865,381.75	33	50,443
R2044	On	06/02/2020	9.09	Put			10,142.63000	10.14263	10,138,260	11.27	0.00	0	0
R2044	On	06/02/2020	9.09	Call			7.47000	0.00747	5,300	11.27	0.00	0	328
R2044	On	06/02/2020	9.74	Put			4,632.08000	4.63208	4,594,860	12.06	0.00	0	0
R2044	On	06/02/2020	9.74	Call			325.27000	0.32527	290,250	12.06	0.00	0	328
R2044	On	06/02/2020	10.78	Call			4,422.58000	4.42258	4,375,480	14.29	0.00	0	0
R2044	On	06/02/2020	10.78	Put			541.96000	0.54196	492,660	14.29	0.00	0	328
R2044	On	06/02/2020	9.77	Call			370.68000	0.37068	333,000	12.14	0.00	0	0
R2044	On	06/02/2020	9.77	Put			4,422.55000	4.42255	4,382,670	12.14	0.00	0	0
R2044	On	06/02/2020	9.78	Call			386.70000	0.38670	348,140	12.17	0.00	0	0
R2044	On	06/02/2020	9.78	Put			4,353.85000	4.35385	4,313,090	12.17	0.00	0	0
R2044	On	06/02/2020	9.76	Call			355.13000	0.35513	318,330	12.12	0.00	0	0
R2044	On	06/02/2020	9.76	Put			4,491.85000	4.49185	4,452,850	12.12	0.00	0	0
R2044	On	07/05/2020	9.98	Call			1,689.52000	1.68952	1,652,670	12.87	0.00	0	100
R2044	On	07/05/2020	9.45	Put			7,952.38000	7.95238	7,930,090	12.00	0.00	0	0
R2044	On	07/05/2020	9.45	Call			513.86000	0.51386	492,340	12.00	0.00	0	129
R2044	On	07/05/2020	9.97	Put			4,655.37000	4.65537	4,617,960	12.86	0.00	0	0
R2044	On	07/05/2020	9.97	Call			1,659.06000	1.65906	1,622,420	12.86	0.00	0	129
R2044	On	07/05/2020	9.91	Call			1,482.13000	1.48213	1,446,820	12.75	0.00	0	556
R2044	On	07/05/2020	10.81	Call			5,111.48000	5.11148	5,073,900	14.03	0.00	0	0
R2044	On	07/05/2020	10.81	Put			1,637.23000	1.63723	1,598,880	14.03	0.00	0	129
R2044	On	07/05/2020	9.33	Put			8,900.26000	8.90026	8,881,230	12.00	0.00	0	0
R2044	On	07/05/2020	9.33	Call			384.62000	0.38462	366,360	12.00	0.00	0	100
R2044	On	07/05/2020	9.98	Put			4,603.84000	4.60384	4,566,220	12.87	0.00	0	0
R2044	On	07/05/2020	9.81	Put			5,538.34000	5.53834	5,504,810	12.58	0.00	0	0
R2044	On	07/05/2020	11.09	Call			6,597.21000	6.59721	6,563,810	14.55	0.00	0	0
R2044	On	07/05/2020	11.09	Put			1,140.81000	1.14081	1,106,640	14.55	0.00	0	100
R2044	On	07/05/2020	9.26	Put			9,475.44000	9.47544	9,458,250	12.00	0.00	0	0
R2044	On	07/05/2020	9.26	Call			322.06000	0.32206	305,640	12.00	0.00	0	556
R2044	On	07/05/2020	9.91	Put			4,972.99000	4.97299	4,936,910	12.75	0.00	0	0
R2044	On	07/05/2020	9.79	Put			5,656.85000	5.65685	5,623,870	12.54	0.00	0	0
R2044	On	07/05/2020	11.02	Call			6,215.50000	6.21550	6,180,990	14.41	0.00	0	0
R2044	On	07/05/2020	11.02	Put			1,246.97000	1.24697	1,211,690	14.41	0.00	0	556
R2044	On	07/05/2020	9.80	Call			1,187.99000	1.18799	1,155,510	12.56	0.00	0	0
R2044	On	07/05/2020	9.80	Put			5,597.46000	5.59746	5,564,210	12.56	0.00	0	0
R2044	On	07/05/2020	9.81	Call			1,213.02000	1.21302	1,180,260	12.58	0.00	0	0
R2044	On	07/05/2020	9.79	Call			1,163.10000	1.16310	1,130,890	12.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	10.93	Call			5,993.79000	5.99379	5,964,650	14.36	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,856.22000	1.85622	1,829,200	13.05	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,964.99000	1.96499	1,935,130	14.63	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,502.35000	12.50235	12,487,400	12.55	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			416.14000	0.41614	403,100	12.55	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,562.52000	7.56252	7,536,710	12.77	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,346.89000	1.34689	1,322,990	12.77	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,381.31000	6.38131	6,352,380	13.05	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,295.82000	2.29582	2,264,770	14.36	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,884.30000	1.88430	1,857,150	13.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,326.22000	6.32622	6,297,160	13.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,912.37000	1.91237	1,885,090	13.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,271.24000	6.27124	6,242,050	13.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,649.26000	9.64926	9,628,610	12.55	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			797.92000	0.79792	779,180	12.55	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,743.35000	5.74335	5,712,940	13.21	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,207.99000	2.20799	2,179,490	13.21	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,783.72000	6.78372	6,755,770	14.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,466.91000	7.46691	7,440,710	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,672.52000	2.67252	2,646,170	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,726.14000	2.72614	2,700,470	13.36	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,596.98000	14.59698	14,583,460	12.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			628.83000	0.62883	615,460	12.92	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,650.63000	6.65063	6,624,450	13.41	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,155.99000	1.15599	1,137,540	12.92	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,956.46000	6.95646	6,930,720	13.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,695.91000	2.69591	2,670,320	13.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,484.21000	8.48421	8,459,030	14.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,029.35000	2.02935	2,005,990	13.12	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,904.94000	6.90494	6,879,120	13.36	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			5,151.85000	5.15185	5,124,150	13.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,026.36000	4.02636	3,998,780	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			5,111.28000	5.11128	5,083,550	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,953.50000	3.95350	3,925,970	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,878.73000	2.87873	2,852,700	13.41	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			11,188.52000	11.18852	11,169,920	12.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,730.28000	8.73028	8,705,370	15.02	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,191.75000	2.19175	2,166,690	15.02	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			8,289.68000	8.28968	8,266,170	13.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,192.70000	5.19270	5,165,020	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,276.02000	2.27602	2,250,690	14.94	0.00	0	568

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	10.35	Call			3,989.85000	3.98985	3,962,300	13.70	0.00	0	0
Total R2044 Option									0.00	0	16,344
Total For R2044									2,865,381.75	33	66,787
R2048 On 06/02/2020 Bond Future			10.24691	90.23223	10.24722	90.22973		12.88	0.00	0	94,797
R2048 On 07/05/2020 Bond Future			10.32033	87.43535	10.32047	87.43424		14.02	0.00	0	0
R2048 On 06/08/2020 Bond Future			10.39422	89.04224	10.39451	89.03996		13.54	0.00	0	0
R2048 On 05/11/2020 Bond Future			10.46964	86.27716	10.46970	86.27669		14.26	0.00	0	0
Total R2048 Future									0.00	0	94,797
R2048 On 06/02/2020 Bond Future	9.71	Call			303.48000	0.30348	269,660	11.74	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			4,834.28000	4.83428	4,797,960	11.74	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			317.81000	0.31781	283,070	11.76	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			4,760.51000	4.76051	4,723,270	11.76	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			289.71000	0.28971	256,800	11.71	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,908.75000	4.90875	4,873,340	11.71	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			1,202.29000	1.20229	1,169,420	12.90	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,702.10000	5.70210	5,668,120	12.90	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,228.10000	1.22810	1,194,950	12.91	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			5,640.94000	5.64094	5,606,680	12.91	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,176.64000	1.17664	1,144,060	12.88	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,763.55000	5.76355	5,729,860	12.88	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			10,578.50000	10.57850	10,558,830	12.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			683.97000	0.68397	666,580	12.29	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			12,740.73000	12.74073	12,725,290	12.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			420.17000	0.42017	407,010	12.29	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			3,052.03000	3.05203	3,021,250	13.21	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,685.83000	4.68583	4,652,770	13.21	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			3,088.97000	3.08897	3,058,130	13.22	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			4,641.61000	4.64161	4,608,490	13.22	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			3,015.32000	3.01532	2,984,590	13.20	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,730.41000	4.73041	4,697,400	13.20	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,083.31000	3.08331	3,056,620	13.85	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			6,534.28000	6.53428	6,507,120	13.85	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,018.15000	3.01815	2,991,580	13.83	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			6,635.69000	6.63569	6,608,650	13.83	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,050.48000	3.05048	3,023,850	13.84	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			6,584.66000	6.58466	6,557,560	13.84	0.00	0	0
Total R2048 Option									0.00	0	23,640
Total For R2048									0.00	0	118,437
R208 On 06/02/2020 Bond Future			6.62180	102.59836	6.61542	102.60524		0.55	3,693,540.96	36	12,719
R208 On 07/05/2020 Bond Future			6.39853	101.06310	6.38824	101.07186		0.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			5.95567	102.93212	5.94329	102.93980		0.43	0.00	0	0
R208	On	05/11/2020	Bond Future			4.90683	101.45196	4.88112	101.46185		0.25	0.00	0	0
Total R208 Future												3,693,540.96	36	12,719
R208	On	06/02/2020	Bond Future	6.13	Call			0.14000	0.00014	0,080	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			525.47000	0.52547	532,290	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.16000	0.00016	0,090	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			514.63000	0.51463	521,440	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.12000	0.00012	0,070	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			536.32000	0.53632	543,150	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,357.50000	1.35750	1,366,250	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,348.81000	1.34881	1,357,560	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,366.19000	1.36619	1,374,950	0.55	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			281.18000	0.28118	286,520	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			38.58000	0.03858	36,170	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			276.78000	0.27678	282,050	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			40.21000	0.04021	37,730	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			272.18000	0.27218	277,380	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			36.75000	0.03675	34,410	0.37	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			76.45000	0.07645	71,700	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			119.22000	0.11922	124,360	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			78.12000	0.07812	73,300	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			117.04000	0.11704	122,110	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			80.19000	0.08019	75,300	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			115.26000	0.11526	120,260	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												3,693,540.96	36	12,719
R209	On	06/02/2020	Bond Future			9.91211	73.08468	9.91739	73.05185		12.22	0.00	0	103,946
R209	On	07/05/2020	Bond Future			9.98341	71.26418	9.98866	71.23195		13.29	0.00	0	0
R209	On	06/08/2020	Bond Future			10.05518	72.57422	10.06074	72.54051		12.86	0.00	0	0
R209	On	05/11/2020	Bond Future			10.12569	70.78682	10.13118	70.75395		13.45	0.00	0	0
Total R209 Future												0.00	0	103,946
R209	On	06/02/2020	Bond Future	9.51	Call			408.13000	0.40813	379,690	11.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,007.26000	3.00726	2,945,990	11.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			423.49000	0.42349	394,620	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,957.19000	2.95719	2,895,490	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			393.08000	0.39308	365,070	11.45	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,057.73000	3.05773	2,996,890	11.45	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.40	Put			3,589.26000	3.58926	3,533,100	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			264.76000	0.26476	241,430	11.29	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,026.19000	1.02619	1,008,520	12.67	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,381.68000	4.38168	4,331,780	12.67	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,046.02000	1.04602	1,028,280	12.68	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,335.93000	4.33593	4,285,960	12.68	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,006.61000	1.00661	989,010	12.66	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,427.76000	4.42776	4,377,930	12.66	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.01000	0.00001	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,867.77000	36.86777	36,834,060	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.02000	0.00002	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,759.43000	36.75943	36,725,710	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.01000	0.00001	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,976.26000	36.97626	36,942,550	11.84	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,173.03000	3.17303	3,167,510	13.22	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,964.62000	3.96462	3,926,230	13.22	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,202.26000	3.20226	3,196,810	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,933.06000	3.93306	3,894,740	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,231.62000	3.23162	3,226,240	13.24	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,901.70000	3.90170	3,863,450	13.24	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												0.00	0	111,446
R210	On	06/02/2020	Bond Future			188.88688	188.88688	188.89929	188.89929			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.72878	189.72878	189.74473	189.74473			0.00	0	0
R210	On	06/08/2020	Bond Future			193.31374	193.31374	193.32769	193.32769			0.00	0	0
R210	On	05/11/2020	Bond Future			194.22221	194.22221	194.24041	194.24041			0.00	0	0
Total R210 Future												0.00	0	1,721
Total For R210												0.00	0	1,721
R212	On	06/02/2020	Bond Future			161.82493	161.82493	161.83826	161.83826			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.81092	164.81092	164.82733	164.82733			0.00	0	0
R212	On	06/08/2020	Bond Future			165.63691	165.63691	165.65160	165.65160			0.00	0	0
R212	On	05/11/2020	Bond Future			168.74204	168.74204	168.76044	168.76044			0.00	0	0
Total R212 Future												0.00	0	7,963
Total For R212												0.00	0	7,963
R213	On	06/02/2020	Bond Future			9.37810	87.01976	9.38839	86.95764		9.46	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.44435	85.05241	9.45477	84.99056		10.24	0.00	0	0
R213	On	06/08/2020	Bond Future			9.51054	86.61747	9.52152	86.55344		9.86	0.00	0	0
R213	On	05/11/2020	Bond Future			9.57968	84.69270	9.59076	84.62923		10.24	0.00	0	0
Total R213 Future												0.00	0	24,111

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.28	Call			948.83000	0.94883	929,940	9.25	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,606.29000	1.60629	1,525,280	9.25	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			897.09000	0.89709	877,690	9.23	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,676.61000	1.67661	1,595,090	9.23	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			922.74000	0.92274	903,580	9.24	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,641.20000	1.64120	1,559,920	9.24	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,710.50000	3.71050	3,642,460	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,037.78000	1.03778	1,031,400	9.82	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,794.22000	3.79422	3,725,990	9.82	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,057.75000	1.05775	1,051,460	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,752.30000	3.75230	3,684,160	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,077.78000	1.07778	1,071,590	9.84	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,042.31000	2.04231	2,048,050	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,406.28000	3.40628	3,347,990	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,068.68000	2.06868	2,074,590	9.53	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,373.13000	3.37313	3,315,010	9.53	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,095.23000	2.09523	2,101,320	9.54	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,340.22000	3.34022	3,282,280	9.54	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,243.47000	3.24347	3,193,220	10.13	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,268.95000	3.26895	3,282,340	10.14	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,216.07000	3.21607	3,165,990	10.14	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,298.91000	3.29891	3,312,470	10.15	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,188.85000	3.18885	3,138,940	10.15	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,239.12000	3.23912	3,252,340	10.13	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,111
R214	On	06/02/2020	Bond Future			10.14512	71.48403	10.14031	71.51495		13.20	0.00	0	19,434
R214	On	07/05/2020	Bond Future			10.21562	69.48745	10.21047	69.52018		14.39	0.00	0	0
R214	On	06/08/2020	Bond Future			10.28638	70.76470	10.28122	70.79710		13.92	0.00	0	0
R214	On	05/11/2020	Bond Future			10.35870	68.79731	10.35315	68.83176		14.61	0.00	0	0
Total R214 Future												0.00	0	19,434
R214	On	06/02/2020	Bond Future	9.72	Call			413.39000	0.41339	370,390	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,203.09000	3.20309	3,191,010	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			429.10000	0.42910	385,240	12.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,150.36000	3.15036	3,137,420	12.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			398.09000	0.39809	355,940	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,256.33000	3.25633	3,245,100	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,358.09000	4.35809	4,363,060	11.87	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			177.61000	0.17761	151,660	11.87	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,468.66000	2.46866	2,444,350	12.56	0.00	0	0

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	9.87	Call			694.82000	0.69482	639,590	12.56	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,519.99000	2.51999	2,449,890	13.49	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			758.35000	0.75835	719,170	13.49	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,607.37000	6.60737	6,615,410	13.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			480.69000	0.48069	456,000	13.09	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			3,580.82000	3.58082	3,568,200	13.96	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,627.48000	1.62748	1,582,130	13.96	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,196.87000	4.19687	4,142,060	15.03	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,431.64000	1.43164	1,409,560	15.03	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,260.09000	1.26009	1,219,160	13.75	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,221.78000	4.22178	4,213,580	13.75	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,282.88000	1.28288	1,241,620	13.77	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,176.64000	4.17664	4,168,110	13.77	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,237.56000	1.23756	1,196,940	13.74	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,267.28000	4.26728	4,259,390	13.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,206.09000	2.20609	2,167,240	13.35	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,141.05000	4.14105	4,134,600	13.35	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,233.84000	2.23384	2,194,810	13.36	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,103.18000	4.10318	4,096,550	13.36	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,178.52000	2.17852	2,139,850	13.33	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,179.20000	4.17920	4,172,930	13.33	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,443.97000	3.44397	3,403,890	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,089.39000	4.08939	4,083,760	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,474.47000	3.47447	3,434,280	14.39	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,056.90000	4.05690	4,051,160	14.39	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,413.33000	3.41333	3,373,360	14.37	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,121.84000	4.12184	4,116,320	14.37	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	26,184
Total for Bond												9,822,178.89	102	1,216,762
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186/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
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			690.78900	690.78900	690.18600	690.18600				0.00	0	1,246
GOVI On 07/05/2020 GOVI			703.36700	703.36700	702.76500	702.76500				0.00	0	0
GOVI On 06/08/2020 GOVI			716.35200	716.35200	715.72900	715.72900				0.00	0	0
Total GOVI Future										0.00	0	1,246
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			129,540.00000	12.95400	123,510,000			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			129,640.00000	12.96400	123,610,000			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			129,440.00000	12.94400	123,410,000			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			172,250.00000	17.22500	166,230,000			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			172,350.00000	17.23500	166,330,000			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			172,150.00000	17.21500	166,130,000			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			124,010.00000	12.40100	117,780,000			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			124,110.00000	12.41100	117,880,000			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			123,910.00000	12.39100	117,680,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	1,246
Total for GOVI										0.00	0	1,246
AL37 On 06/02/2020 Index Future			681.88500	681.88500	681.43700	681.43700				0.00	0	0
AL37 On 07/05/2020 Index Future			694.30100	694.30100	693.85600	693.85600				0.00	0	0
AL37 On 06/08/2020 Index Future			707.11900	707.11900	706.65600	706.65600				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

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 06/02/2020 Index Future			786.40100	786.40100	785.14700	785.14700			0.00	0	0
AL7T On 07/05/2020 Index Future			800.72000	800.72000	799.45600	799.45600			0.00	0	0
AL7T On 06/08/2020 Index Future			815.50200	815.50200	814.20400	814.20400			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			698.69100	698.69100	698.12800	698.12800			0.00	0	414
ALBI On 07/05/2020 Index Future			711.41300	711.41300	710.85200	710.85200			0.00	0	0
ALBI On 06/08/2020 Index Future			724.54600	724.54600	723.96500	723.96500			0.00	0	0
Total ALBI Future									0.00	0	414
Total For ALBI									0.00	0	414
IGOV On 06/02/2020 Index Future			259.65000	259.65000	259.68600	259.68600			0.00	0	1,011
IGOV On 07/05/2020 Index Future			264.44100	264.44100	264.48200	264.48200			0.00	0	47
IGOV On 06/08/2020 Index Future			269.38500	269.38500	269.42300	269.42300			0.00	0	0
Total IGOV Future									0.00	0	1,058
Total For IGOV									0.00	0	1,058
Total for Index									0.00	0	1,472
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.09000	95.09000	95.14000	95.14000			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 :									9,822,178.89	102	1,219,531
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.03376			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.00500	103.51523	8.00500	103.49303			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	101.34100	10.00000	101.31500			0.00	0	0
Total AB01/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 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
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.29939	11.37000	103.26801				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	103.46313	11.81000	103.43052				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	42.42348	100.00000	42.32907				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	38.17273	100.00000	38.08871				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

Contract 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 AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	278.43792				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.33514				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	100.14036				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	101.12773				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	102.01765				0.00	0	0
Total ABFN14 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 ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.36583				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	102.19940				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	101.53221				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	100.63376				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	101.43774				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	102.52087				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	104.15345				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.64637				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	102.88977				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	103.47329				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	100.67593				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.61120				0.00	0	0
Total ABFN28 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 ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.41117				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.06125				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.74214				0.00	0	200,000,000
Total ABFN31 SPOT										0.00	0	200,000,000
Total For ABFN31										0.00	0	200,000,000
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.93167				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.07133				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.10120				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.47107				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.14916				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.49183				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.24364				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.04067				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.04135				0.00	0	0
Total ABFN40 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 ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.04188				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	100.04242				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.43341				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.45851				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.47649				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	100.46680				0.00	0	2,029,432,700
Total ABJ01 SPOT										0.00	0	2,029,432,700
Total For ABJ01										0.00	0	2,029,432,700
ABK10 On 14/02/2020 Spot Bond					0.00000	101.11377				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	100.86050				0.00	0	2,000,000,000
Total ABK12 SPOT										0.00	0	2,000,000,000
Total For ABK12										0.00	0	2,000,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	100.35780				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	99.93319				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.57000	6.57000	6.57000	150.87188				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	84.41565	100.00000	84.25038				0.00	0	0
Total ABKI02/R212 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 ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.88000	6.88000	6.88000	133.77482				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	31.36198	100.00000	31.28990				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			8.30000	8.30000	8.30000	127.27876				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.33041	100.00000	12.30191				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	96.67387				0.00	0	2,209,991,600
Total ABKS1 SPOT										0.00	0	2,209,991,600
Total For ABKS1										0.00	0	2,209,991,600
ABN05 On 18/04/2021 Spot Bond			4.52000	204.94393	4.52000	204.90138				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			4.50000	4.50000	4.50000	130.52594				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.63500	4.63500	4.63500	173.80673				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	209.85917				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			8.84500	8.84500	8.84500	99.34322				0.00	0	400,000,000
Total ABN67 SPOT										0.00	0	400,000,000
Total For ABN67										0.00	0	400,000,000
ABN79 On 21/12/2026 Spot Bond			9.72000	9.72000	9.72000	103.84139				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.50500	7.50500	7.50500	100.55382				0.00	0	0
Total ABN80 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 ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.26500	10.26500	10.26500	101.09799				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			7.53000	104.15165	7.53000	104.13063				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			7.41000	101.61805	7.41000	101.59801				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	100.91629	9.20000	100.89176				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			8.21000	104.07627	8.21000	104.05327				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			7.56000	102.45747	7.56000	102.43658				0.00	0	460,000,000
Total ABS14 SPOT										0.00	0	460,000,000
Total For ABS14										0.00	0	460,000,000
ABS15 On 11/11/2022 Spot Bond			8.16500	105.07960	8.16500	105.05651				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			8.51500	109.66706	8.51500	109.64194				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.06500	109.83634	9.06500	109.80960				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			8.08500	107.87586	8.08500	107.85237				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			7.61000	100.65821	7.61000	100.63791				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.92500	101.77176	8.92500	101.74735				0.00	0	960,000,000
Total ABS7 SPOT										0.00	0	960,000,000

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 ABS7										0.00	0	960,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.38640	100.00000	11.36106				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	289.99521				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.58000	160.71481	3.58000	160.68559				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.16500	11.16500	11.16500	103.97356				0.00	0	100,000,000
Total ABX01 SPOT										0.00	0	100,000,000
Total For ABX01										0.00	0	100,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08L On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				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	99.97501				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	99.97558				0.00	0	0
Total ACL098 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 ACL098										0.00	0	0
ACL10 On 20/12/2019 Spot Bond			7.83000	7.83000	7.83000	99.97855				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.62534				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	243.66548				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12 On 20/09/2021 Spot Bond					0.00000	99.97652				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14 On 20/12/2021 Spot Bond					0.00000	99.97646				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18 On 20/09/2022 Spot Bond					0.00000	99.20428				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.28164				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond					0.00000	99.97586				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	99.97588				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond					0.00000	99.97588				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL20 On 20/12/2022 Spot Bond					0.00000	99.97544				0.00	0	0
Total ACL201 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 ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.97544				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	164.88550				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	166.80190				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	97.93432				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	99.97679				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	100.93828				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	101.27134				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	99.97688				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	99.97729				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	100.74557				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	101.95046				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	100.64281				0.00	0	0
Total AECI03 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 AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.64658				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.51160				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	103.59760				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	104.78827				0.00	0	1,004,000,000
Total AGT01 SPOT										0.00	0	1,004,000,000
Total For AGT01										0.00	0	1,004,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.55153				0.00	0	50,000,000
Total AGT02 SPOT										0.00	0	50,000,000
Total For AGT02										0.00	0	50,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	100.42508				0.00	0	50,000,000
Total AGT03 SPOT										0.00	0	50,000,000
Total For AGT03										0.00	0	50,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.43640				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	101.19058				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.34405				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.41115				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	101.40272				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.49548				0.00	0	0
Total AHF3B4 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 AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.58821				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	101.89136				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	101.98390				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.49845				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	100.65720				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.03500	105.75403	9.03500	105.72863				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	100.67986				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	100.71005				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	100.92077				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	100.63826				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	100.65714				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	100.67978				0.00	0	0
Total AHF6B1 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 AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.70995				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	100.92055				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	1,997,550,800
Total AHL01U SPOT										0.00	0	1,997,550,800
Total For AHL01U										0.00	0	1,997,550,800
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	37,953,465,700
Total AHL1AU SPOT										0.00	0	37,953,465,700
Total For AHL1AU										0.00	0	37,953,465,700
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,648,983,500
Total AHL1BU SPOT										0.00	0	9,648,983,500
Total For AHL1BU										0.00	0	9,648,983,500
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			226,657,463,400,000.00	22,266,574,634	20,000,000,000	
Total AHY2U SPOT									226,657,463,400,000.00	22,266,574,634	20,000,000,000	
Total For AHY2U									226,657,463,400,000.00	22,266,574,634	20,000,000,000	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			3,919,588,800,000.00	39,195,888	39,195,888	
Total AIG2U SPOT									3,919,588,800,000.00	39,195,888	39,195,888	
Total For AIG2U									3,919,588,800,000.00	39,195,888	39,195,888	
AIR02 On 30/04/2023 Spot Bond			8.90000	109.52679	8.90000	109.50073				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.53500	103.12207	8.53500	103.09839				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			10.85000	95.32852	10.85000	95.30086				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			4.84000	175.17329	4.84000	175.13545				0.00	0	0
Total AIRL01 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 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	101.47159				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	100.96417				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	101.11468				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	99.81432				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	100.76626				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	101.36352				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.19091				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	100.04164				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0

Contract 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 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
Total AS343U 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 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
ASN02 On 07/12/2033 Spot Bond			4.67000	227.17973	4.67000	227.13167				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	204.01676	4.68500	203.97350				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	101.43101				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	101.27816				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond					0.00000	101.21100				0.00	0	0
Total ASN061 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 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	100.99690				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	99.97325				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	99.97755				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	100.42002				0.00	0	15,400,000
Total ASN083 SPOT										0.00	0	15,400,000
Total For ASN083										0.00	0	15,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.43268				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	153.82316				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	101.42349				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	100.92314				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	92.24761				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.41878				0.00	0	0
Total ASN111 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 ASN111									0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.24132			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	99.96971			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	99.96999			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.31000	158.37789	4.31000	158.34603			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.64337			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	88.07220			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.09480			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.11470			0.00	0	0
Total ASN147 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 ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.35500	158.23525	4.35500	158.20321				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	56.61142				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.42796				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			5.27500	166.02926	5.27500	165.99144				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	101.01790				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	100.72855				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.58988				0.00	0	0
Total ASN165 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	99.97407				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.16109				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.98790				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.63000	104.91944	4.63000	104.89743				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	99.97823				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.97800				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.96200				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	100.67686				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	100.73770				0.00	0	0
Total ASN209 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 ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond					0.00000	100.48588				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	100.48568				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24 On 09/03/2020 Spot Bond					0.00000	100.27406				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	100.46047				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	99.97413				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	99.97809				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	100.82028				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	100.71348				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	100.67835				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.03627				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29 On 26/09/2023 Spot Bond					0.00000	99.81597				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30 On 20/12/2023 Spot Bond					0.00000	99.97696				0.00	0	0
Total ASN300 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 ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	99.97241				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 17/01/2020 Spot Bond					0.00000	104.86375				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31 On 20/01/2021 Spot Bond					0.00000	100.25363				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	101.22321				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	101.73656				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			4.59500	4.59500	4.59500	93.40931				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			4.83500	4.83500	4.83500	89.48726				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	99.97778				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	99.97558				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	100.93354				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	99.97767				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			4.74000	103.34679	4.74000	103.32480				0.00	0	0
Total ASN337 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 ASN337										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	99.97664				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	100.83840				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	100.83840				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	99.97817				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	99.97692				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	99.97733				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	99.97733				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	100.41612				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	99.97414				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	99.97760				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	99.97702				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	101.22816				0.00	0	0
Total ASN381 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 ASN381									0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.04509			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	100.04509			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	99.97444			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	99.97746			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	100.35283			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			100.00000	100.00000	100.00000	100.00000			0.00	0	15,000,000,000
Total ASN399 SPOT									0.00	0	15,000,000,000
Total For ASN399									0.00	0	15,000,000,000
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	100.79938			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			7.55500	102.20702	7.55500	102.18631			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			7.78000	105.28597	7.78000	105.26389		1,244,800,000,000.00		160,000,000	80,000,000
Total BAW21 SPOT								1,244,800,000,000.00		160,000,000	80,000,000
Total For BAW21								1,244,800,000,000.00		160,000,000	80,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.18527	9.30000	102.15975			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.07753			0.00	60,000,000	30,000,000
Total BAW22 SPOT									0.00	60,000,000	30,000,000

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 BAW22										0.00	60,000,000	30,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	101.36954				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.31152				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	100.63982				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.31592				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	101.78219				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	105.80539				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	103.37752				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.13000	11.13000	11.13000	106.42497				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	102.61079				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.45778				0.00	0	0
Total BAYA62 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 BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	104.11219				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	102.47962				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	102.96671				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	102.45788				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			10.93500	10.93500	10.93500	103.06487				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	102.31596				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	102.31596				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	102.31596				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			11.77500	11.77500	11.77500	104.38259				0.00	0	200,000,000
Total BAYA72 SPOT										0.00	0	200,000,000
Total For BAYA72										0.00	0	200,000,000
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.80760				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.29679				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	102.60522				0.00	0	0
Total BAYA75 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 BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.60528				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	102.29198				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	103.13459				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	105.44643				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	103.24380				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	102.80729				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	102.86096				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	102.86096				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	102.86096				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	102.55311				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	102.86162				0.00	0	20,000,000
Total BAYB17 SPOT										0.00	0	20,000,000
Total For BAYB17										0.00	0	20,000,000
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.86162				0.00	0	0
Total BAYB18 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 BAYB18										0.00	0	0
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.86162				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1 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
BAYD2 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
BAYD3 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
BAYD4 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
BAYD5 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
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.40426				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	100.85122				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.22237				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			8.72000	8.72000	8.72000	97.85479				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.44358	100.00000	9.42269				0.00	0	0
Total BD302U 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 BD302U									0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.07770			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	100.33705			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	101.58377			0.00	180,000,000	20,623,971,300
Total BGL03 SPOT									0.00	180,000,000	20,623,971,300
Total For BGL03									0.00	180,000,000	20,623,971,300
BGL04 On 05/02/2020 Spot Bond			7.93500	103.96274	7.93500	103.94038			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			9.63000	104.46595	9.63000	104.43896			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.79652			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			9.53500	108.78202	9.53500	108.75419			0.00	0	50,000,000
Total BGL07 SPOT									0.00	0	50,000,000
Total For BGL07									0.00	0	50,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.45807			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			9.33000	104.04931	9.33000	104.02324		1,492,800,000,000.00		160,000,000	80,000,000
Total BGL09 SPOT								1,492,800,000,000.00		160,000,000	80,000,000
Total For BGL09								1,492,800,000,000.00		160,000,000	80,000,000
BGL10 On 05/05/2021 Spot Bond					0.00000	104.40186			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.11000	104.42119	10.11000	104.39290		1,011,000,000,000.00		100,000,000	50,000,000
Total BGL11 SPOT								1,011,000,000,000.00		100,000,000	50,000,000

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 BGL11									1,011,000,000,000.00	100,000,000	50,000,000
BGL12 On 20/08/2021 Spot Bond					0.00000	104.54156			0.00	420,000,000	210,000,000
Total BGL12 SPOT									0.00	420,000,000	210,000,000
Total For BGL12									0.00	420,000,000	210,000,000
BGL13 On 20/08/2021 Spot Bond			8.53500	108.75239	8.53500	108.72770			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	105.20552			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	103.96127			0.00	140,000,000	70,000,000
Total BGL15 SPOT									0.00	140,000,000	70,000,000
Total For BGL15									0.00	140,000,000	70,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.70205			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	106.78799			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	105.00374			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	105.50073			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.78782			0.00	220,000,000	111,500,000
Total BGT01 SPOT									0.00	220,000,000	111,500,000
Total For BGT01									0.00	220,000,000	111,500,000
BID07 On 30/06/2020 Spot Bond					0.00000	102.27455			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	103.08364			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.85962			0.00	0	0
Total BID09 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 BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.76971				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			8.27500	105.25264	8.27500	105.22920				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.24316				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	100.04203				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	101.13781				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	100.88006				0.00	0	700,000,000
Total BID15 SPOT										0.00	0	700,000,000
Total For BID15										0.00	0	700,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.28630				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	101.71738				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	100.72498				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	100.85859				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	99.91238				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.29238				0.00	0	0
Total BPPF04 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 BPPF04										0.00	0	0
BPPF04 On 22/03/2021 Spot Bond					0.00000	99.91613				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	101.40787				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	101.93184				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	99.91989				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	101.20346				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	101.14892				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	100.63695				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	100.66440				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	100.67982				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0

Contract 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 BS2B1U										0.00	0	0
BS2C1I 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	99.81328				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	99.81521				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	100.95396				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
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL20 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 CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.85000	101.24510	7.85000	101.22396			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.29357			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			7.85500	105.50069	7.85500	105.47836			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.33741			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	100.64442			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	101.23413			0.00	1,100,000,000	550,000,000
Total CBL29 SPOT									0.00	1,100,000,000	550,000,000
Total For CBL29									0.00	1,100,000,000	550,000,000
CCT01 On 23/06/2023 Spot Bond			9.66500	108.37208	9.66500	108.34415			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			9.46500	107.95075	9.46500	107.92347		11,358,000,000,000.00	0.00	1,200,000,000	600,000,000
Total CCT02 SPOT								11,358,000,000,000.00	0.00	1,200,000,000	600,000,000
Total For CCT02								11,358,000,000,000.00	0.00	1,200,000,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.66500	108.94249	9.66500	108.91425			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.71500	106.69637	9.71500	106.66887			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	101.54350	10.00000	101.51700			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	102.81531			0.00	0	0
Total CGR21 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 CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.44311				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	101.89361				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	101.72804				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	99.88823				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.06738				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	99.77505				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.39500				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.21052				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	102.14992				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	101.41152				0.00	0	0
Total CGR45 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 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	104.68962				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	155.13969	3.14000	155.03596				0.00	0	0
Total CLN193 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 CLN193									0.00	0	0
CLN193 On 13/09/2021 Spot Bond			4.28000	4.28000	4.28000	151.49495			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			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	100.91793			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			10.12500	99.48541	10.12500	99.45842			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			10.64500	100.92458	10.64500	100.89582			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	99.97417			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	100.89904			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.33394			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			9.30500	106.89705	9.30500	106.87035			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.22770			0.00	0	0
Total CLN364 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 CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.44500	108.25446	11.44500	108.22137				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	101.27413				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.32089				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	107.43553				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.13000	104.48626	8.13000	104.46339				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.17244	10.98000	101.14274				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.71320	11.00000	102.68298				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	99.97410				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.23500	105.85157	11.23500	105.81978				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	99.97172				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	99.97694				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.39830				0.00	0	0
Total CLN387 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 CLN387										0.00	0	0
CLN39 On 20/12/2019 Spot Bond					0.00000	102.85459				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	99.97693				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	100.03681				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond					0.00000	100.06542				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.86882				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.86409				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	99.97682				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.59507				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	99.97668				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40 On 18/07/2020 Spot Bond					0.00000	102.64190				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	103.45492				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	100.19122				0.00	0	0
Total CLN411 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 CLN411										0.00	0	0
CLN411: On 18/07/2020 Spot Bond					0.00000	102.20802				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412: On 20/09/2020 Spot Bond					0.00000	100.49498				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	99.97304				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	101.86576				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	99.89339				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	99.97168				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	105.07581				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420: On 26/01/2021 Spot Bond					0.00000	101.74189				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	108.90300				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422: On 20/12/2020 Spot Bond					0.00000	107.69400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423: On 20/12/2020 Spot Bond					0.00000	108.99700				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424: On 20/12/2020 Spot Bond					0.00000	100.92519				0.00	0	0
Total CLN425 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 CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	107.16600				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	99.96576				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	149.55000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	109.60200				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	110.27700				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	110.89300				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	150.53000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	99.97435				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	99.97561				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.95138				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	152.09000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.03000	105.18828	8.03000	105.16552				0.00	0	0
Total CLN445 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 CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.58000	157.52447	4.58000	157.49165				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.75000	117.49056	6.75000	117.45933				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.99000	116.18790	6.99000	116.15629				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	99.97097				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	100.77425				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	101.12779				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	100.50086				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	103.37829				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			9.30000	107.10752	9.30000	107.08107				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.05500	104.63897	9.05500	104.61352				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond					0.00000	100.04391				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 27/03/2020 Spot Bond					0.00000	99.82614				0.00	0	0
Total CLN467 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 CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	99.75132				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.66200				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	100.81549				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.33133				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	99.97403				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	28.58686	100.00000	28.52325				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	100.77636				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	102.07124				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	101.67784				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			8.23000	102.99608	8.23000	102.97339				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.42100				0.00	0	0
Total CLN486 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 CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			11.73500	101.98498	11.73500	102.29474				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.53500	104.99954	8.53500	104.97569				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	99.84988				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	100.66402				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 20/06/2022 Spot Bond					0.00000	99.97429				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN492 On 29/08/2020 Spot Bond					0.00000	100.47118				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN493 On 04/09/2024 Spot Bond			8.93500	107.21754	8.93500	107.19179				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN494 On 04/09/2024 Spot Bond					0.00000	101.78926				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN495 On 08/06/2022 Spot Bond					0.00000	102.37232				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN496 On 20/05/2021 Spot Bond					0.00000	100.71210				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.64077				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.72931				0.00	0	0
Total CLN501 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 CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.79497				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.79497				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.30552				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.36134				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	100.64773				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	101.70102				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.27463				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.08977	9.96000	102.56925				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.58876	10.01000	101.34331				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.61795				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	98.26812	9.60000	101.37828				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.16759				0.00	0	0
Total CLN520 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 CLN520										0.00	0	0
CLN52 On 17/09/2020 Spot Bond					0.00000	100.04296				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond					0.00000	100.52786				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond					0.00000	100.87382				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	102.55252	9.20000	102.52718				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	101.31316				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	101.27146				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	102.62755				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	101.58516				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	102.34326				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	100.16074				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.16759				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	102.07167				0.00	0	0
Total CLN532 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 CLN532										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	99.97563				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond					0.00000	101.54598				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			9.94500	9.94500	9.94500	106.01732				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond					0.00000	99.65065				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	101.32146				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	100.79535				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	99.96882				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	101.71645				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	114.32300				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond					0.00000	100.42084				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	101.63429				0.00	0	0
Total CLN544 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 CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.69078				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.41500	106.21610	9.41500	106.18955				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			9.46500	104.70717	9.46500	104.68057				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			9.55500	103.72085	9.55500	103.69426				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			4.78000	4.78000	4.78000	104.68328				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	260.61501				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			4.78000	4.78000	4.78000	104.68242				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	109.76400				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	114.22400				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	101.16258				0.00	0	0
Total CLN555 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 CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.85785				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.89335				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.59256				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	101.84480				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.10500				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.94307				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.68646	10.16000	101.01246				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.41500	105.66500	9.41500	104.32781				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.00576				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.64578				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	101.88756				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.37091				0.00	0	0
Total CLN567 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 CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.90715				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	100.94386				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	100.95358				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			9.64500	103.81071	9.64500	102.47609				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	100.92333				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	100.91274				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	100.91023				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	100.04582				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	99.97386				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	101.50366				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	101.95593				0.00	0	0
Total CLN579 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 CLN579										0.00	0	0
CLN58 On 10/10/2024 Spot Bond					0.00000	102.02588				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58 On 10/05/2024 Spot Bond					0.00000	100.92315				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58 On 30/05/2022 Spot Bond					0.00000	100.40479				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
CLN58 On 16/09/2025 Spot Bond					0.00000	100.05123				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58 On 18/04/2022 Spot Bond					0.00000	101.41115				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58 On 31/05/2022 Spot Bond					0.00000	100.39784				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58 On 16/09/2025 Spot Bond					0.00000	100.70414				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN58 On 10/06/2026 Spot Bond					0.00000	100.21945				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN58 On 14/06/2022 Spot Bond					0.00000	100.04291				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN58 On 18/06/2024 Spot Bond					0.00000	100.02257				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	100.05054				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	102.13882				0.00	0	0
Total CLN591 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 CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.97000	122.87581	4.97000	100.57013				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.58611				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.25320				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	101.95215				0.00	800,000,000	400,000,000
Total CLN595 SPOT										0.00	800,000,000	400,000,000
Total For CLN595										0.00	800,000,000	400,000,000
CLN595 On 24/11/2024 Spot Bond					0.00000	100.58611				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	102.30026				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	101.88142				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.20688				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	100.02257				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	100.02257				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	100.35723				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	103.21375				0.00	0	0
Total CLN603 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 CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	101.00638				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	100.86350				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	101.84288				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	101.56234				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	100.65077				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	101.27743	9.32000	101.25222				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	101.32727				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	101.83390				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	100.24130				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	100.63629				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	100.40468				0.00	0	0
Total CLN614 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 CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.60950				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	99.97216				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	99.97562				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	99.97461				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	100.39781				0.00	500,000,000	250,000,000
Total CLN619 SPOT										0.00	500,000,000	250,000,000
Total For CLN619										0.00	500,000,000	250,000,000
CLN619 On 28/10/2024 Spot Bond					0.00000	101.13697				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	101.13440				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	101.05948				0.00	400,000,000	200,000,000
Total CLN622 SPOT										0.00	400,000,000	200,000,000
Total For CLN622										0.00	400,000,000	200,000,000
CLN622 On 20/12/2024 Spot Bond					0.00000	99.97142				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	101.00432				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			8.66500	105.71958	8.66500	103.26992				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	100.79793				0.00	0	0
Total CLN626 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 CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.90404				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			11.51500	92.95372	11.51500	87.67999				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	100.62151				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			10.11500	104.43929	10.11500	100.51842				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	100.56363				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	100.47034				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	100.38683				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	100.18324				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 18/04/2028 Spot Bond			8.72000	97.87761	8.72000	97.85479				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 20/06/2020 Spot Bond					0.00000	99.97654				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	100.76804				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			8.39000	111.74263	8.39000	111.71754				0.00	0	0
Total COJ05 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 COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.21000	105.59302	8.21000	105.56968				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			9.97500	106.89960	9.97500	106.87117				0.00	0	50,000,000
Total COJ08 SPOT										0.00	0	50,000,000
Total For COJ08										0.00	0	50,000,000
COJG0 On 09/06/2024 Spot Bond			8.71500	105.62919	8.71500	105.60458				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			9.37000	101.19480	9.37000	101.16949				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.11000	97.29274	11.11000	97.26400				0.00	0	200,000,000
Total COT02 SPOT										0.00	0	200,000,000
Total For COT02										0.00	0	200,000,000
COT03 On 05/06/2028 Spot Bond			11.06500	91.70577	11.06500	91.67878				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			11.35000	11.35000	11.35000	103.75839				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	100.04319				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.34117				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

Contract 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 CSD04U										0.00	0	0
CSD05 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	99.90654				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	99.74108				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	99.72348				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	101.15363				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	100.74330				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.18673				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	99.90639				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	99.82163				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.18675				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

Contract 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 DNG96U										0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	99.91316				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	99.95485				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	100.65036				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	102.27914				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			9.38500	9.38500	9.38500	104.95094				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	100.91611				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			7.98000	101.50059	7.98000	101.47889				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			6.49500	103.81977	6.49500	103.80146				0.00	0	0
Total DV22 SPOT										0.00	0	0
Total For DV22										0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	92.33002	100.00000	92.10754				0.00	0	0
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.11500	108.30401	8.11500	108.28061		709,623,478,500.00		87,445,900	1,779,479,700	
Total DV23 SPOT								709,623,478,500.00		87,445,900	1,779,479,700	
Total For DV23								709,623,478,500.00		87,445,900	1,779,479,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.67092	100.00000	19.62762				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.67092	100.00000	19.62762				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			8.43500	107.57323	8.43500	107.54908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.23986	9.69000	103.21331				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.23986	9.69000	103.21331				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			11.14500	97.46757	11.14500	97.43885				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	103.37584	10.10000	103.34817				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.37584	10.10000	103.34817				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			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total DVC031 SPOT									10,000,000,000,000.00	40,000,000,000	20,000,000,000	
Total For DVC031									10,000,000,000,000.00	40,000,000,000	20,000,000,000	
DVF20f On 28/03/2020 Spot Bond					0.00000	99.84957				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	100.50404				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20d On 23/10/2020 Spot Bond					0.00000	101.42827				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.47504				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.25331				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22f On 29/08/2022 Spot Bond					0.00000	101.11362				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22c On 24/10/2022 Spot Bond					0.00000	101.62748				0.00	0	0
Total DVF22C 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 DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.73103				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	102.24245				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	102.38648				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	103.04140				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.37032				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.57619				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.89334				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	70.87264	100.00000	70.71663				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			7.98500	108.40530	7.98500	108.38223				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			8.08500	113.20423	8.08500	113.17985				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.84000	102.94547	7.84000	102.92376				0.00	0	0
Total ECN20 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 ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.94000	106.21348	7.94000	106.19075				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			8.84500	106.45731	8.84500	106.43201				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.93000	101.99390	4.93000	101.97154				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			4.63000	92.83661	4.63000	92.81714				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.36926	2.25000	128.35051				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.55500	128.36790	4.55500	128.34106				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.58500	113.89764	4.58500	113.87372				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.42500	114.07156	4.42500	114.04824				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.59000	102.79943	4.59000	102.77789				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			4.60000	94.59420	4.60000	94.57444				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.36926	2.25000	128.35051				0.00	0	0
Total EL36/I2038 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 EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	115.31823			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	113.49395			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			7.66000	105.83007	7.66000	105.80846			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			7.66500	106.42917	7.66500	106.40718			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.06500	101.19482	10.06500	101.16752			0.00	0	50,000,000
Total EMM03 SPOT									0.00	0	50,000,000
Total For EMM03									0.00	0	50,000,000
EMM04 On 16/05/2028 Spot Bond			10.94500	10.94500	10.94500	94.99459			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			10.99500	10.99500	10.99500	100.62689			0.00	0	666,666,600
Total EMM05 SPOT									0.00	0	666,666,600
Total For EMM05									0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			10.21500	10.21500	10.21500	99.97559			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.06500	10.06500	10.06500	105.91668			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			11.24000	11.24000	11.24000	88.21466			0.00	0	0
Total EMM07P 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 EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.55338				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	101.44507				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	100.23081				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I 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	100.39734				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.20105				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	100.15733				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.39819				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.51821				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.49578				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	100.50005				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	100.36528				0.00	0	0
Total EPF015 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 EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	100.22646				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	100.23051				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.02921				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.16100				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.97211				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF11U 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

Contract 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 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	100.33115				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	100.14140				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	100.89377				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	101.75968				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.39804				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	100.37046				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	100.37683				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	101.48258				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.73250				0.00	0	0
Total ERS3B6 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 ERS3B6									0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.71150			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	100.76601			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	100.71569			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			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	101.08558			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	100.71151			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	100.73664			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	100.70484			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	100.69470			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.31500	108.52557	8.31500	108.50155		11,721,879,173,500.00	1,409,726,900	3,124,338,200	
Total ES23 SPOT								11,721,879,173,500.00	1,409,726,900	3,124,338,200	
Total For ES23								11,721,879,173,500.00	1,409,726,900	3,124,338,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.00244	10.00000	103.97488		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			9.49500	94.01880	9.49500	93.99497		14,350,285,341,000.00	1,511,351,800	35,837,851,800	
Total ES26 SPOT								14,350,285,341,000.00	1,511,351,800	35,837,851,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26										14,350,285,341,000.00	1,511,351,800	35,837,851,800
ES26/R On 02/04/2026 Spot Bond			7.85000	101.67588	7.85000	101.65449				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.02000	77.32959	11.02500	77.27823				24,974,083,816,000.00	2,266,250,800	2,797,432,400
Total ES33 SPOT										14,974,083,816,000.00	2,266,250,800	2,797,432,400
Total For ES33										14,974,083,816,000.00	2,266,250,800	2,797,432,400
ES33/R On 15/09/2033 Spot Bond			7.50000	101.96081	7.50000	101.94019				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			11.33500	78.39333	11.33500	78.36971				2,167,746,206,000.00	191,243,600	28,124,670,200
Total ES42 SPOT										2,167,746,206,000.00	191,243,600	28,124,670,200
Total For ES42										2,167,746,206,000.00	191,243,600	28,124,670,200
ES42/R On 25/04/2042 Spot Bond			8.50000	101.28181	8.50000	101.25878				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.41881				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	100.02700				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.03085				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	99.97765				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	99.97661				0.00	0	0
Total FBJ22Z 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 FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.06168	100.00000	12.03245				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.57181	100.00000	19.52440				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.02239				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.85433				0.00	0	0
Total FIFB12 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 FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.97524				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.68059				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	100.79273				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	100.81561				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.20999				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.35755				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	100.84296				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
FNTF10 On 28/01/2020 Spot Bond					0.00000	102.82301				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	102.06800				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH10 On 08/04/2020 Spot Bond					0.00000	101.39923				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	100.37167				0.00	0	0
Total FNTI10 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 FNTI10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	103.12789				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	102.46400				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.84727				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.03000	10.03000	10.03000	100.41458				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	100.91389				0.00	140,000,000	70,000,000
Total FRB15 SPOT										0.00	140,000,000	70,000,000
Total For FRB15										0.00	140,000,000	70,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.23902				0.00	120,000,000	8,264,400,000
Total FRB16 SPOT										0.00	120,000,000	8,264,400,000
Total For FRB16										0.00	120,000,000	8,264,400,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.10753				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	105.31115				0.00	20,000,000	10,000,000
Total FRB18 SPOT										0.00	20,000,000	10,000,000
Total For FRB18										0.00	20,000,000	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.03000	105.01592	10.03000	104.98785				0.00	0	0
Total FRB19 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 FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.52339				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.78004				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.89829				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	104.01167				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	103.64240				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	102.55993				0.00	100,000,000	50,000,000
Total FRB25 SPOT										0.00	100,000,000	50,000,000
Total For FRB25										0.00	100,000,000	50,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.47295				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.09500	100.90545	10.09500	100.87830				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			3.68000	160.39211	3.68000	160.36253				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			4.07000	4.07000	4.07000	289.89226				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			4.30000	4.30000	4.30000	131.76586				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.43500	176.37120	4.43500	176.33499				0.00	0	0
Total FRBI28 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 FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	93.83265				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.12811				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			5.30500	83.94376	5.30500	83.92460				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			5.15000	87.98564	5.15000	87.96589				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			7.78000	7.78000	7.78000	92.97455				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			8.52000	8.52000	8.52000	67.05707				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			8.56000	8.56000	8.56000	66.29379				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			5.15000	5.15000	5.15000	126.58746				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	100.79589				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	92.05776				0.00	0	0
Total FRC181 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 FRC181									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			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	103.75227			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.01407			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			4.39000	158.12443	4.39000	158.09226			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	100.70431			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			5.25000	155.43179	5.25000	155.39664			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	99.96302			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	103.12566			0.00	0	0
Total FRC236 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 FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.06166				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	103.20712				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	109.26469				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	108.71171				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.24445				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.19374				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.11721				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.92089				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.08540				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.46394				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	103.06941				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	101.39242				0.00	0	0
Total FRC248 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 FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	108.24078				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	102.45596				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	101.00941				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.04573				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.98403				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	103.47198				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.86825				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	101.20233				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	101.61217				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.55576				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.73338				0.00	0	0
Total FRC264 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 FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	102.06038				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.81302				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.22443				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.67833				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.26964	9.80000	101.24302				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.16169				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.16206				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.34528				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.78426				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.66093				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	99.97516				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.58048				0.00	0	0
Total FRC282 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 FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	102.11861				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	101.11226				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	100.05608				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	104.73646				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	101.16204				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	101.16204				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	99.97745				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	99.97440				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	101.39830				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	100.02243				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.38157				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.36471				0.00	0	0
Total FRC294 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 FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.87925				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	100.84995				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	100.85940				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	100.74364				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	99.97234				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	102.00128				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	100.17127				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	101.02826				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	102.55737				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	101.73660				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.15886				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.50254				0.00	0	0
Total FRC306 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 FRC306										0.00	0	0
FRC30: On 12/08/2020 Spot Bond					0.00000	100.79844				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	100.79289				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30: On 20/06/2024 Spot Bond					0.00000	99.97775				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	99.97540				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	99.64000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	99.29000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31: On 20/06/2024 Spot Bond					0.00000	99.97372				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	101.83000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC31: On 13/10/2026 Spot Bond					0.00000	99.98703				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31: On 15/09/2033 Spot Bond					0.00000	100.04761				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31: On 31/07/2034 Spot Bond					0.00000	101.21057				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	99.97562				0.00	0	0
Total FRC318 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 FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond					0.00000	99.97355				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	101.35112				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	99.97008				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	99.97322				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32: On 20/06/2026 Spot Bond					0.00000	99.97506				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	100.81598				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	99.97378				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32: On 30/09/2022 Spot Bond					0.00000	100.36493				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	100.37801				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.03000	5.03000	5.03000	156.08064				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			4.97000	4.97000	4.97000	156.26785				0.00	0	0
Total FRC69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	156.33031				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
Total FRD29U 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 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			5.33000	84.76215	5.33000	84.74260				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			4.86000	101.66382	4.86000	101.64188				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	101.12933				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	100.20651				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	100.60790				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.32088				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	102.27141				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.78840				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	103.50360				0.00	0	0
Total FRJ25 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 FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.47054				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	104.63804				0.00	0	1,000,000,000
Total FRJ27 SPOT										0.00	0	1,000,000,000
Total For FRJ27										0.00	0	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.05226				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	106.41638				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	107.53418				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	101.52975				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.25142				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.59000	105.49854	4.59000	105.47653				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.62000	205.44166	4.62000	205.39846				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.83000	102.08141	4.83000	102.05945				0.00	0	0
Total FRS110 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 FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	204.73929				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.70000	129.32673	4.70000	129.29936				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	119.35970	3.70500	119.33760				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.83000	102.08141	4.83000	102.05945				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.77000	202.17145	4.77000	202.12811				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.82000	201.09543	4.82000	201.05206				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.23000	164.88999	4.23000	132.20300				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.85000	200.45314	4.85000	200.40976				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.95000	87.82191	5.95000	87.80041				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.45500	163.90478	5.45500	163.86669				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.48000	93.48506	5.48000	93.46334				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.97500	169.64077	4.97500	169.60349				0.00	0	0
Total FRS129 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 FRS129									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			5.03500	168.91131	5.03500	168.87391			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			5.36000	189.90696	5.36000	189.86329			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	110.38126			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			5.41000	94.36682	5.41000	94.34509			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			5.66500	5.66500	5.66500	91.18168			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.83000	102.08141	4.83000	102.05945			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			4.84500	171.23372	4.84500	171.19668			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			5.13000	194.57722	5.13000	194.53367			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.97500	169.64077	4.97500	169.60349			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.97500	169.64077	4.97500	169.60349			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			5.26500	166.14821	5.26500	166.11040			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14 On 31/01/2025 Spot Bond			5.00000	127.51213	5.00000	127.48412			0.00	0	0
Total FRS146 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 FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.09000	159.07760	4.09000	159.04653			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.32500	165.43597	5.32500	165.39806			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.36500	164.96308	5.36500	164.92511			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.97000	127.69227	4.97000	127.66433			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.78500	171.97471	4.78500	171.93779			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.37500	5.37500	5.37500	164.80714			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.37409			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	14.60190			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	17.86994			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	20.29090			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.44121			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	13.13097			0.00	0	0
Total FRS163 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 FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	15.90498				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	17.95941				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	10.31157				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	10.32332				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	9.94579				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	17.40183				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.47906				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.57482				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	13.99699				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	13.99698				0.00	0	0
Total FRS176 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 FRS176										0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	17.15328				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	100.02245				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	102.09477				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	105.77874				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	111.08835				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	113.84464				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	125.01916				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	121.27740				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	101.64038				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	114.52465				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	55.88666				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	48.56984				0.00	0	0
Total FRS195 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 FRS195									0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.97658			0.00	50,000,000,000	50,000,000,000
Total FRS197 SPOT									0.00	50,000,000,000	50,000,000,000
Total For FRS197									0.00	50,000,000,000	50,000,000,000
FRS197 On 03/08/2020 Spot Bond					0.00000	108.72530			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	101.06594			0.00	0	0
Total FRS199 SPOT									0.00	0	0
Total For FRS199									0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	100.89840			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	100.55303			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	105.78676			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	101.54085			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	100.23140			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	101.57890			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	99.92369			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	101.51022			0.00	0	0
Total FRS208 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS208									0.00	0	0
FRS20 On 18/11/2024 Spot Bond					0.00000	100.72425			0.00	0	0
Total FRS209 SPOT									0.00	0	0
Total For FRS209									0.00	0	0
FRS21 On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS210 SPOT									0.00	0	0
Total For FRS210									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.87000	3.87000	3.87000	291.95947			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.76000	3.76000	3.76000	293.10392			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			4.48000	4.48000	4.48000	285.70893			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			3.88000	159.74918	3.88000	159.71886			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.21486			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			3.58000	160.71481	3.58000	160.68559			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	101.06571			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			4.43000	100.18952	4.43000	100.16904			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	72.54976	4.14000	104.80466		4,140,000,000,000.00	1,000,000,000	1,000,000,000	
Total FRS81 SPOT								4,140,000,000,000.00	1,000,000,000	1,000,000,000	
Total For FRS81								4,140,000,000,000.00	1,000,000,000	1,000,000,000	
FRS85 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	132.64181		0.00	0	0	
Total FRS85 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 FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	132.45354			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.67000	4.67000	4.67000	283.79483			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			7.33500	102.94912	7.33500	102.92886		6,601,500,000,000.00	900,000,000	450,000,000	
Total FRX20 SPOT								6,601,500,000,000.00	900,000,000	450,000,000	
Total For FRX20								6,601,500,000,000.00	900,000,000	450,000,000	
FRX23 On 28/02/2023 Spot Bond			7.90500	7.90500	7.90500	101.90670		1,897,200,000,000.00	240,000,000	120,000,000	
Total FRX23 SPOT								1,897,200,000,000.00	240,000,000	120,000,000	
Total For FRX23								1,897,200,000,000.00	240,000,000	120,000,000	
FRX24 On 10/12/2024 Spot Bond			8.31700	110.03422	8.31700	110.00973		2,495,100,000,000.00	300,000,000	150,000,000	
Total FRX24 SPOT								2,495,100,000,000.00	300,000,000	150,000,000	
Total For FRX24								2,495,100,000,000.00	300,000,000	150,000,000	
FRX25 On 26/07/2025 Spot Bond			8.42500	109.69888	8.42500	109.67428		2,696,000,000,000.00	320,000,000	160,000,000	
Total FRX25 SPOT								2,696,000,000,000.00	320,000,000	160,000,000	
Total For FRX25								2,696,000,000,000.00	320,000,000	160,000,000	
FRX26 On 01/10/2026 Spot Bond			8.69500	106.11160	8.69500	106.08692		19,476,800,000,000.00	2,240,000,000	1,620,000,000	
Total FRX26 SPOT								19,476,800,000,000.00	2,240,000,000	1,620,000,000	
Total For FRX26								19,476,800,000,000.00	2,240,000,000	1,620,000,000	
FRX27 On 07/03/2027 Spot Bond			8.76500	110.38676	8.76500	110.36075		1,227,100,000,000.00	140,000,000	170,000,000	
Total FRX27 SPOT								1,227,100,000,000.00	140,000,000	170,000,000	
Total For FRX27								1,227,100,000,000.00	140,000,000	170,000,000	
FRX28 On 26/07/2028 Spot Bond			9.06500	110.23332	9.06500	110.20676		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			9.42000	105.86475	9.42000	105.83827		6,028,800,000,000.00	640,000,000	320,000,000	
Total FRX30 SPOT								6,028,800,000,000.00	640,000,000	320,000,000	
Total For FRX30								6,028,800,000,000.00	640,000,000	320,000,000	
FRX31 On 21/02/2031 Spot Bond			9.58500	102.52335	9.58500	102.49727		39,106,800,000,000.00	4,080,000,000	2,140,000,000	
Total FRX31 SPOT								39,106,800,000,000.00	4,080,000,000	2,140,000,000	
Total For FRX31								39,106,800,000,000.00	4,080,000,000	2,140,000,000	
FRX32 On 31/03/2032 Spot Bond			9.69000	108.18293	9.69000	108.15496		969,000,000,000.00	100,000,000	1,441,434,700	
Total FRX32 SPOT								969,000,000,000.00	100,000,000	1,441,434,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX32										969,000,000,000.00	100,000,000	1,441,434,700
FRX45 On 14/04/2045 Spot Bond			10.92000	76.51185	10.92000	76.48963				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	100.67671				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	100.72078				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
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

Contract 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 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	100.60161				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	100.02894				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	100.92973				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	100.65561				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0

Contract 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 FS6C1U									0.00	0	0
FS6D11 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
FS6E11 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.42317			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	100.43837			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	100.44760			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	100.45031			0.00	0	0
Total FS7B1 SPOT									0.00	0	0
Total For FS7B1									0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.27550			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.19284			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	101.04597			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	100.54687			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.55335			0.00	0	0
Total GH31A3 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 GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.59538				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	100.64704				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	100.67928				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	100.29801				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	100.30446				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	100.30660				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	100.31802				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	100.39575				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0

Contract 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 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
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

Contract 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 GRB30U									0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB31U SPOT									0.00	0	0
Total For GRB31U									0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB32U SPOT									0.00	0	0
Total For GRB32U									0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB33U SPOT									0.00	0	0
Total For GRB33U									0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.67647	4.15000	102.65618			0.00	0	0
Total GRL35 SPOT									0.00	0	0
Total For GRL35									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.60776			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.68059			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	100.22960			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.69114			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	101.21665			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.64547			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.67863			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.77500	106.13757	8.77500	106.11267			0.00	0	0
Total GRT17 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 GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.15891				0.00	1,000,000,000	500,000,000
Total GRT18 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT18										0.00	1,000,000,000	500,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.99912				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	102.90132				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			9.86500	101.76410	9.86500	101.73733				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.44597				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	102.71941				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	100.90289				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	100.61055				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.51675				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	99.92943				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	100.19463				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.19940				0.00	0	0
Total GRT29 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.62636				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.47727				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.39085				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.42614				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	101.79152				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	99.82815				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	101.84167				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	101.13099				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	100.64539				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	100.65635				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	100.67434				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0

Contract 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 GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T4U SPOT										0.00	0	0
Total For H7T4U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.46500				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	100.44104				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	101.62396				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	101.64472				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	99.90114				0.00	0	0
Total HILB08 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 HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.74970				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.22566				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	100.39825				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.22095				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	101.54300	10.00000	101.51700				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	100.76672				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	101.92260				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	101.84597				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.23500	105.23154	7.23500	105.21122				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	68.18023	100.00000	68.03015				0.00	0	0
Total HWAY20/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 HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.38000	286.78101	4.38000	286.72256			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.57000	4.57000	4.57000	286.86794			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			4.66000	77.13352	4.66000	94.46236			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			10.95500	91.25864	10.95500	91.23220		8,764,000,000,000.00	800,000,000	480,000,000	
Total HWAY34 SPOT								8,764,000,000,000.00	800,000,000	480,000,000	
Total For HWAY34								8,764,000,000,000.00	800,000,000	480,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.64912	100.00000	12.62128		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			10.95500	90.92734	10.95500	90.90100		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	12.64876	100.00000	12.62092		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	101.51990		0.00	0	15,000,000,000	
Total HWF11 SPOT								0.00	0	15,000,000,000	
Total For HWF11								0.00	0	15,000,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.44219		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	100.48014		0.00	0	0	
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700		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			3.55000	136.56169	3.55000	136.53696		739,384,528,600,000.00	208,277,332,000	260,743,082,400	
Total I2025 SPOT								739,384,528,600,000.00	208,277,332,000	260,743,082,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2025									19,384,528,600,000.00	208,277,332,000	260,743,082,400
I2029 On 31/03/2029 Spot Bond			3.67000	100.84345	3.67000	100.82482			38,772,354,314,000.00	10,564,674,200	94,422,164,600
Total I2029 SPOT									18,772,354,314,000.00	10,564,674,200	94,422,164,600
Total For I2029									18,772,354,314,000.00	10,564,674,200	94,422,164,600
I2033 On 28/02/2033 Spot Bond			3.83000	100.11205	3.83000	100.09300			215,392,798,921,000.00	56,238,328,700	66,422,825,600
Total I2033 SPOT									15,392,798,921,000.00	56,238,328,700	66,422,825,600
Total For I2033									15,392,798,921,000.00	56,238,328,700	66,422,825,600
I2038 On 31/01/2038 Spot Bond			3.83000	117.27424	3.83000	117.25214			181,370,545,071,000.00	47,355,233,700	202,633,421,100
Total I2038 SPOT									11,370,545,071,000.00	47,355,233,700	202,633,421,100
Total For I2038									11,370,545,071,000.00	47,355,233,700	202,633,421,100
I2046 On 31/03/2046 Spot Bond			3.93000	106.24953	3.93000	106.22918			179,824,264,086,000.00	45,756,810,200	127,147,942,400
Total I2046 SPOT									9,824,264,086,000.00	45,756,810,200	127,147,942,400
Total For I2046									9,824,264,086,000.00	45,756,810,200	127,147,942,400
I2050 On 31/12/2050 Spot Bond			3.91000	110.74439	3.91000	110.72328			99,758,260,065,000.00	25,513,621,500	205,798,121,124
Total I2050 SPOT									19,758,260,065,000.00	25,513,621,500	205,798,121,124
Total For I2050									19,758,260,065,000.00	25,513,621,500	205,798,121,124
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0

Contract 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 IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.54426				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			8.25000	8.25000	8.25000	102.39693				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	100.88534				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.48520				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	101.23172				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.33000	287.28915	4.33000	287.23099				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.29147				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	100.82553				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	100.61946				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	100.94289				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.63679				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	99.97936				0.00	0	0
Total IBL116 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 IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.22204			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	100.70319			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	101.44787			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	100.92437			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	100.79313			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	101.66851			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	101.55076			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	100.60488			0.00	0	0
Total IBL129 SPOT									0.00	0	0
Total For IBL129									0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.52172			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	100.89453			0.00	0	0
Total IBL131 SPOT									0.00	0	0
Total For IBL131									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.87341			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	100.15210			0.00	0	0
Total IBL133 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 IBL133									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	101.39953			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	100.63617			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	100.61075			0.00	0	0
Total IBL136 SPOT									0.00	0	0
Total For IBL136									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.61000	3.61000	3.61000	160.58858			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	101.54300	10.00000	101.51700			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.09000	103.03126	8.09000	103.00855			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.85000	104.18778	7.85000	104.16598			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			8.89500	108.10341	8.89500	108.07784		1,779,000,000,000.00		200,000,000	100,000,000
Total IBL60 SPOT								1,779,000,000,000.00		200,000,000	100,000,000
Total For IBL60								1,779,000,000,000.00		200,000,000	100,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.48291			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.73000	160.23108	3.73000	160.20130			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	101.02299			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.27731			0.00	0	0
Total IBL77 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.98500	103.33041	8.98500	103.30546				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.62462				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			7.83000	104.11757	7.83000	104.09561				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	39.44178	100.00000	39.35401				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	100.56982				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.52875				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.28321				0.00	240,000,000	120,000,000
Total IBL95 SPOT										0.00	240,000,000	120,000,000
Total For IBL95										0.00	240,000,000	120,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	103.45601				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.01005	100.00000	11.98362				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			7.88000	101.69330	7.88000	101.67183				0.00	0	0
Total IDCG03 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 IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.16500	102.16892	9.16500	102.14377				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	100.98547				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			11.64500	98.92238	11.64500	98.83775				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.32944				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			9.66500	106.08772	9.66500	106.06036				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.62931				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	101.91366				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	100.82844				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	101.26545				0.00	5,000,000,000	2,500,000,000
Total IDCG15 SPOT										0.00	5,000,000,000	2,500,000,000
Total For IDCG15										0.00	5,000,000,000	2,500,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.17914				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.96141				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	100.15441				0.00	0	0
Total IDCG18 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 IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.58631				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.04370				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.63186	100.00000	6.61718				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			8.56500	100.85067	8.56500	100.82757				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			7.99000	102.53551	7.99000	102.51356				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0

Contract 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 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
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

Contract 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 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			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total IN408U SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For IN408U									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
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	

Contract 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 IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN417U SPOT										0.00	0	0
Total For IN417U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.40922				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	101.10644				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.18676				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	100.46618				0.00	0	0
Total ING383 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 ING383									0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	86.97736			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	101.05392			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	101.30342			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	102.41380			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	102.61804			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.13000	107.29917	10.13000	107.27036		405,200,000,000.00	40,000,000	20,000,000	
Total INLV04 SPOT								405,200,000,000.00	40,000,000	20,000,000	
Total For INLV04								405,200,000,000.00	40,000,000	20,000,000	
INLV05 On 22/03/2023 Spot Bond					0.00000	103.00602			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	101.54300	10.00000	101.51700			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.35326			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.18614			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	100.04479			0.00	0	0
Total IPF16 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 IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	99.91290				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	99.91182				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	99.91075				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	100.04264				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	100.65408				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	100.04456				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	101.03012				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.50912				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	100.89237				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.90243				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

Contract 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 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	101.95958				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	102.39722				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	101.87096				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	100.16282				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	101.08945				0.00	0	0
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.05948	2.75000	101.05199				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			6.93500	147.57679	6.93500	147.53668				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			5.55000	5.55000	5.55000	124.23144				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	124.23144				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	100.21264				0.00	0	0
Total IV031 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 IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.50005				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.03000	106.98439	10.03000	106.95595				200,600,000,000.00	20,000,000	10,000,000
Total IV034 SPOT										200,600,000,000.00	20,000,000	10,000,000
Total For IV034										200,600,000,000.00	20,000,000	10,000,000
IV035 On 07/04/2022 Spot Bond					0.00000	107.91785				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	105.26340				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	99.88426				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			5.83000	5.83000	5.83000	153.61152				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.52384				0.00	0	100,000,000
Total IV040 SPOT										0.00	0	100,000,000
Total For IV040										0.00	0	100,000,000
IV041 On 29/09/2021 Spot Bond			10.38000	105.17723	10.38000	105.14799				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.23915				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			10.27000	10.27000	10.27000	104.74521				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.47182				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			4.78000	156.89608	4.78000	156.86254				0.00	0	0
Total IV045 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 IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.87195				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	99.93729				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			5.63500	161.81154	5.63500	161.77314				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.51266				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.37706				0.00	0	0
Total IVA977 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 IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.33838				0.00	0	0
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.19220				0.00	0	0
Total IVA979 SPOT										0.00	0	0
Total For IVA979										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.05558				0.00	0	0
Total IVA980 SPOT										0.00	0	0
Total For IVA980										0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.25000	7.25000	7.25000	98.91934				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			7.25000	7.25000	7.25000	98.78347				0.00	0	0
Total IVA982 SPOT										0.00	0	0
Total For IVA982										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.62959				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.35611				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			7.35000	7.35000	7.35000	98.08413				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				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	101.88954				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.90000	105.90555	7.90000	105.88325				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	99.96103				0.00	0	0
Total IVC055 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 IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.05947				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			8.75000	104.02822	8.75000	104.00388				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	101.99894				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	101.29970				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	102.03174				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	100.24310				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	100.03282				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	102.00988				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	102.02776				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			8.40000	102.61029	8.40000	102.58710				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.68811				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	100.04697				0.00	0	0
Total IVC114 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.59144				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	101.20786				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.33243				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	101.21159				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.50621				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	101.67291				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.37903				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.29417				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.36484				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	99.91404				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.03674				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	100.03593				0.00	0	0
Total IVC149 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 IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.05455				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	100.96466				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.31278				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	102.42975				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	101.67916				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	99.83046				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	101.60219				0.00	980,000,000	490,000,000
Total IVC160 SPOT										0.00	980,000,000	490,000,000
Total For IVC160										0.00	980,000,000	490,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	100.92568				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.71568				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	100.04543				0.00	0	0
Total IVC163 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 IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	99.97945				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	99.91800				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
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.47797				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	101.35278				0.00	0	0
Total JAS02 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 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
JPM00: On 05/07/2023 Spot Bond					0.00000	99.97372				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP00: On 29/06/2021 Spot Bond					0.00000	99.73958				0.00	30,000,000	15,000,000
Total KAP006 SPOT										0.00	30,000,000	15,000,000
Total For KAP006										0.00	30,000,000	15,000,000
KAP00: On 26/10/2021 Spot Bond			8.10500	105.09569	8.10500	105.07287				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP00: On 24/05/2020 Spot Bond					0.00000	100.57988				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01: On 15/09/2020 Spot Bond					0.00000	100.25834				0.00	20,000,000	10,000,000
Total KAP010 SPOT										0.00	20,000,000	10,000,000
Total For KAP010										0.00	20,000,000	10,000,000
KAP01: On 01/12/2022 Spot Bond					0.00000	100.41431				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP01: On 24/05/2022 Spot Bond					0.00000	100.55079				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP01: On 19/07/2024 Spot Bond					0.00000	101.35956				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP01: On 01/11/2024 Spot Bond					0.00000	101.11010				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.60196				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	101.80043				0.00	0	0
Total KSB009 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 KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.65500	122.67245	9.65500	122.64067				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	103.01881	9.71000	102.99189				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	104.74964				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	100.13927				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	102.86632				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			8.43500	104.18668	8.43500	104.16317				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	100.78015				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	102.40385				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			8.75500	107.88831	8.75500	107.86305				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.25873				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.90965				0.00	7,000,000,000	7,000,000,000
Total LBK27 SPOT										0.00	7,000,000,000	7,000,000,000
Total For LBK27										0.00	7,000,000,000	7,000,000,000
LBK28 On 15/05/2028 Spot Bond			10.28000	102.57384	10.28000	102.54560				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.56000	103.73899	8.56000	103.71524				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	99.97887				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.55151				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	100.98808				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	100.84364				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	100.10385				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	99.83478				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	99.81968				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			7.48000	104.22341	7.48000	104.20261				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	102.25179				0.00	200,000,000	100,000,000
Total LGL05 SPOT										0.00	200,000,000	100,000,000
Total For LGL05										0.00	200,000,000	100,000,000
LGL06 On 04/10/2022 Spot Bond			8.83500	105.42991	8.83500	105.40501				0.00	0	4,020,105,200
Total LGL06 SPOT										0.00	0	4,020,105,200
Total For LGL06										0.00	0	4,020,105,200
LGL07 On 04/10/2022 Spot Bond					0.00000	103.94973				0.00	0	0
Total LGL07 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 LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.02591				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	103.42035				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	101.71545				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC13I 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
LHC14I 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
LHC15I On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total LHC15U SPOT										0.00	0	2,500,000,000
Total For LHC15U										0.00	0	2,500,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	101.26160				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.11576				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.25129				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.38635				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.47481				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	100.70478				0.00	0	0
Total LOM03 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 LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.71772				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	100.66104				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	100.67668				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	100.68841				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	101.09482				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.49798				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ17 On 18/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ170 SPOT										0.00	0	0
Total For MAQ170										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	98.89394				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 23/12/2019 Spot Bond					0.00000	99.92424				0.00	0	0
Total MAQ172 SPOT										0.00	0	0
Total For MAQ172										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	98.62442				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 06/01/2020 Spot Bond					0.00000	99.66458				0.00	0	0
Total MAQ174 SPOT										0.00	0	0
Total For MAQ174										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.42865				0.00	0	0
Total MAQ176 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 MAQ176										0.00	0	0
MAQ17 On 13/01/2020 Spot Bond					0.00000	99.53159				0.00	0	0
Total MAQ177 SPOT										0.00	0	0
Total For MAQ177										0.00	0	0
MAQ17 On 21/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ178 SPOT										0.00	0	0
Total For MAQ178										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	99.97632				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	100.75294				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.85098				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	100.67462				0.00	0	1,000,000,000
Total MBF061 SPOT										0.00	0	1,000,000,000
Total For MBF061										0.00	0	1,000,000,000
MBF06 On 07/06/2020 Spot Bond					0.00000	100.20893				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.28341				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	101.65997				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	101.72404				0.00	0	0
Total MBF065 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 MBF065										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.51304				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.50856				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	101.00765				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	100.52805				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.53777				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	101.43525				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.13303				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.14146				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	99.83678				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	99.83462				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.55921				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	100.50531				0.00	0	0
Total MBP047 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 MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	99.83680				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	99.83465				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	100.52293				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	115.12575				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.85500	105.14200	7.85500	105.11975				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	101.04490				0.00	0	5,035,730,000
Total MMIG03 SPOT										0.00	0	5,035,730,000
Total For MMIG03										0.00	0	5,035,730,000
MMIG0 On 12/08/2025 Spot Bond			11.11500	11.11500	11.11500	104.69007				0.00	0	100,000,000
Total MMIG04 SPOT										0.00	0	100,000,000
Total For MMIG04										0.00	0	100,000,000
MMIG0 On 12/08/2022 Spot Bond			9.23500	107.55092	9.23500	107.52453				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	103.74123				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	100.02187				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	100.21050				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			9.19500	105.54804	9.19500	100.70490				0.00	0	0
Total MML02 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 MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	115.22397				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	102.06764				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	103.08753				0.00	100,000,000	50,000,000
Total MTN07 SPOT										0.00	100,000,000	50,000,000
Total For MTN07										0.00	100,000,000	50,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.24415				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	102.90162				0.00	80,000,000	40,000,000
Total MTN09 SPOT										0.00	80,000,000	40,000,000
Total For MTN09										0.00	80,000,000	40,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	103.96145				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	100.80987				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	101.01264				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.36609				0.00	240,000,000	13,575,730,000
Total MTN13 SPOT										0.00	240,000,000	13,575,730,000
Total For MTN13										0.00	240,000,000	13,575,730,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.87182				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.89231				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.39011				0.00	0	0
Total MTN16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.40105				0.00	180,000,000	90,000,000
Total MTN17 SPOT										0.00	180,000,000	90,000,000
Total For MTN17										0.00	180,000,000	90,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	100.41373				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.23322				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.29009				0.00	340,000,000	170,000,000
Total MTN20 SPOT										0.00	340,000,000	170,000,000
Total For MTN20										0.00	340,000,000	170,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.89101				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	100.21433				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.65436				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	100.64715				0.00	0	0
Total MWAR03 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 MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.64715				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.06291				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	100.11696				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	100.11235				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	99.97666				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	99.97182				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.00542				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	99.98016				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	99.97894				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	99.97479				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	99.97130				0.00	0	0
Total N7D25 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 N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	99.96808			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			8.37500	100.39948	8.37500	100.37685			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			7.37000	100.89324	7.37000	100.87329			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.83500	107.55814	8.83500	107.53288			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.11500	105.87601	10.11500	105.84762			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.39442			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	101.11597			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	101.13089			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.19244			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.21182			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.58000	101.72388	7.58000	101.70310			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			7.54000	104.50096	7.54000	104.47972		2,865,200,000,000.00	380,000,000	190,000,000	
Total NBK12A SPOT								2,865,200,000,000.00	380,000,000	190,000,000	

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 NBK12A									2,865,200,000,000.00	380,000,000	190,000,000
NBK12, On 19/03/2021 Spot Bond			9.38000	102.34390	9.38000	102.31814			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			8.63500	106.25890	8.63500	106.23423			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			7.45000	102.46403	7.45000	107.08298			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			7.70000	105.22900	7.70000	105.20739			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			8.50000	107.16802	8.50000	107.14379			1,275,000,000,000.00	150,000,000	2,208,182,800
Total NBK16A SPOT									1,275,000,000,000.00	150,000,000	2,208,182,800
Total For NBK16A									1,275,000,000,000.00	150,000,000	2,208,182,800
NBK17, On 22/04/2026 Spot Bond			8.85500	106.80638	8.85500	106.78110			5,844,300,000,000.00	660,000,000	1,550,000,000
Total NBK17A SPOT									5,844,300,000,000.00	660,000,000	1,550,000,000
Total For NBK17A									5,844,300,000,000.00	660,000,000	1,550,000,000
NBK18, On 01/06/2020 Spot Bond			8.18500	100.91858	8.18500	100.89675			409,250,000,000.00	50,000,000	50,000,000
Total NBK18A SPOT									409,250,000,000.00	50,000,000	50,000,000
Total For NBK18A									409,250,000,000.00	50,000,000	50,000,000
NBK19, On 01/06/2022 Spot Bond			8.23000	103.56111	8.23000	103.53829			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.11500	106.49810	9.11500	106.47216			3,190,250,000,000.00	350,000,000	350,000,000
Total NBK20A SPOT									3,190,250,000,000.00	350,000,000	350,000,000
Total For NBK20A									3,190,250,000,000.00	350,000,000	350,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	102.03166			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.87500	108.33805	9.87500	108.30968			2,567,500,000,000.00	260,000,000	130,000,000
Total NBK21A SPOT									2,567,500,000,000.00	260,000,000	130,000,000
Total For NBK21A									2,567,500,000,000.00	260,000,000	130,000,000
NBK22, On 19/11/2022 Spot Bond			8.21500	105.56644	8.21500	105.54310			0.00	0	0
Total NBK22A 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 NBK22A									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.38500	106.69245	9.38500	106.66558			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	100.97773			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			9.36500	109.55383	9.36500	109.52629			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	100.87643			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			8.53500	8.53500	8.53500	109.35126			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.76342			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	17.39036	100.00000	17.35166		38,000,000,000,000.00		380,000,000	360,000,000
Total NBK26A SPOT								38,000,000,000,000.00		380,000,000	360,000,000
Total For NBK26A								38,000,000,000,000.00		380,000,000	360,000,000
NBK26I On 22/04/2026 Spot Bond					0.00000	104.44382			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			9.67500	108.11274	9.67500	108.08467			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			8.17500	109.44064	8.17500	109.41682		6,131,250,000,000.00		750,000,000	750,000,000
Total NBK28A SPOT								6,131,250,000,000.00		750,000,000	750,000,000
Total For NBK28A								6,131,250,000,000.00		750,000,000	750,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	101.22081			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			9.11500	110.79897	9.11500	110.77213			0.00	0	0
Total NBK29A 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 NBK29A									0.00	0	0
NBK30 On 20/02/2024 Spot Bond			8.17000	108.12842	8.17000	108.10490			817,000,000,000.00	100,000,000	100,000,000
Total NBK30A SPOT									817,000,000,000.00	100,000,000	100,000,000
Total For NBK30A									817,000,000,000.00	100,000,000	100,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.67918			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31 On 09/11/2023 Spot Bond			8.11500	105.28828	8.11500	105.26527			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	100.75326			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	101.79183			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.51090			0.00	100,000,000	50,000,000
Total NBK35B SPOT									0.00	100,000,000	50,000,000
Total For NBK35B									0.00	100,000,000	50,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	105.59191			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	102.15637			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			10.89000	10.89000	10.89000	60.52485			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.41000			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.78338			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	101.52025			0.00	0	0
Total NBK42B 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 NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.76960				0.00	100,000,000	130,000,000
Total NBK43B SPOT										0.00	100,000,000	130,000,000
Total For NBK43B										0.00	100,000,000	130,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.02683				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.60804				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	101.91523				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.55782				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	100.95293				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	101.35518				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	101.24224				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	100.82762				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	100.66588				0.00	25,000,000,000	25,000,000,000
Total NBK52B SPOT										0.00	25,000,000,000	25,000,000,000
Total For NBK52B										0.00	25,000,000,000	25,000,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.02149				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	100.65471				0.00	0	0
Total NBK54B 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 NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.86050				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	101.04771				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	101.06589				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	101.08010				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	101.10097				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	99.97711				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.06000	104.66655	10.06000	104.63832				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	99.97725				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.09500	103.92844	10.09500	103.90032				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	99.97711				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	99.97677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.97649				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	99.95527				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	100.68998				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED09U SPOT									0.00	0	0
Total For NED09U									0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED10U SPOT									0.00	0	0
Total For NED10U									0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED11U SPOT									0.00	0	0
Total For NED11U									0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED12U SPOT									0.00	0	0
Total For NED12U									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.67420			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.47815			0.00	20,000,000	20,000,000
Total NED19 SPOT									0.00	20,000,000	20,000,000
Total For NED19									0.00	20,000,000	20,000,000
NED20 On 01/07/2020 Spot Bond			8.53000	106.67758	8.53000	106.65337		53,312,500,000,000.00	6,250,000,000	6,250,000,000	3,220,000,000
Total NED20 SPOT								53,312,500,000,000.00	6,250,000,000	6,250,000,000	3,220,000,000
Total For NED20								53,312,500,000,000.00	6,250,000,000	6,250,000,000	3,220,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.61355			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.36550			0.00	0	1,700,000
Total NEDT1B SPOT									0.00	0	1,700,000
Total For NEDT1B									0.00	0	1,700,000
NET52 On 23/01/2020 Spot Bond					0.00000	101.37611			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	103.12258			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	104.51144			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	100.66644			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.21875				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.58441				0.00	0	4,940,000,000
Total NGL05 SPOT										0.00	0	4,940,000,000
Total For NGL05										0.00	0	4,940,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	101.92743				0.00	0	480,000,000
Total NGL06 SPOT										0.00	0	480,000,000
Total For NGL06										0.00	0	480,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.79021				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	107.95253				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	101.84665				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	103.79598				0.00	400,000,000	200,000,000
Total NGT103 SPOT										0.00	400,000,000	200,000,000
Total For NGT103										0.00	400,000,000	200,000,000
NGT10/On 15/01/2025 Spot Bond					0.00000	102.20075				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10/On 22/05/2025 Spot Bond					0.00000	100.81779				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.37316	13.50000	101.33678				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	101.76121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.84782				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	101.31358				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	101.50423				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	100.60899				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	100.69634				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	100.06119				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	100.25178				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	100.74299				0.00	0	3,469,436,800
Total NHM014 SPOT										0.00	0	3,469,436,800
Total For NHM014										0.00	0	3,469,436,800
NHM01 On 13/12/2024 Spot Bond					0.00000	100.16376				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	201.05206				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	177.48645				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			4.30500	4.30500	4.30500	131.73469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	93.98713				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			4.83000	4.83000	4.83000	102.05945				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			4.41000	4.41000	4.41000	131.08224				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			4.80000	4.80000	4.80000	128.69102				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			4.48500	4.48500	4.48500	175.69901				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			5.19500	166.98361	5.19500	166.94593				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			4.69500	103.98665	4.69500	103.96466				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			7.28000	104.95741	7.28000	104.93702				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	101.67899				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	99.91856				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.28089				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	100.14841				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	101.50705				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	101.29292				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	101.06607				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	111.46514				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	100.28456				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	100.58768				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	100.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.57732				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	100.65437				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	100.16515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.17077				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	103.86216				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	99.43120				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	99.43120				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	101.62245				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	104.45593				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	104.00544				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	104.99899				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	104.86918				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	102.57367				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			8.91500	8.91500	8.91500	101.38910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2:On 22/05/2020 Spot Bond					0.00000	100.69164				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	100.64283				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	100.64362				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2:On 22/05/2021 Spot Bond					0.00000	100.61800				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1:On 22/05/2020 Spot Bond			8.11000	8.11000	8.11000	101.82317				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	100.64148				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	100.67275				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	100.65447				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1:On 22/05/2020 Spot Bond			8.31000	8.31000	8.31000	101.83690				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	100.67280				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	100.74556				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			8.03000	112.26304	8.03000	112.23876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.46000	182.75074	4.46000	182.71311				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			10.35500	111.53752	10.35500	111.50676				0.00	0	6,450,000,000
Total NRA028 SPOT										0.00	0	6,450,000,000
Total For NRA028										0.00	0	6,450,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.86711	100.00000	12.83863				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.75825				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	101.66456				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	100.91479				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.22371				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.52048				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	99.76022				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.22323				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.29635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.15561			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	100.15684			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	100.66098			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	100.34984			0.00	20,000,000	10,000,000
Total OML04 SPOT									0.00	20,000,000	10,000,000
Total For OML04									0.00	20,000,000	10,000,000
OML05 On 19/03/2020 Spot Bond			7.97500	7.97500	7.97500	102.83534			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			8.83500	105.54840	8.83500	105.52333			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			10.21500	105.68404	10.21500	105.65512	612,900,000,000.00			60,000,000	1,130,000,000
Total OML07 SPOT							612,900,000,000.00		612,900,000,000.00	60,000,000	1,130,000,000
Total For OML07							612,900,000,000.00		612,900,000,000.00	60,000,000	1,130,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.98743			0.00	280,000,000	12,058,900,000
Total OML08 SPOT									0.00	280,000,000	12,058,900,000
Total For OML08									0.00	280,000,000	12,058,900,000
OML09 On 14/09/2022 Spot Bond			8.83500	107.79476	8.83500	107.76916			0.00	0	1,364,790,000
Total OML09 SPOT									0.00	0	1,364,790,000
Total For OML09									0.00	0	1,364,790,000
OML10 On 14/09/2025 Spot Bond			10.31500	107.38624	10.31500	107.35658			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	100.29390			0.00	5,707,000,000	1,543,000,000
Total OML11 SPOT									0.00	5,707,000,000	1,543,000,000
Total For OML11									0.00	5,707,000,000	1,543,000,000
PBAJ1L On 01/09/2029 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 PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.16484				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	100.48584				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	100.47452				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	100.50270				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	101.66287				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	100.97223				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	100.66100				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	100.68836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.74302				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	100.75082				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	100.75863				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			8.28000	111.59269	8.31500	111.37155				774,344,167,740,000.00	2,267,432,870,500	1,710,694,464,200
Total R186 SPOT										774,344,167,740,000.00	2,267,432,870,500	1,710,694,464,200
Total For R186										774,344,167,740,000.00	2,267,432,870,500	1,710,694,464,200
R197 On 07/12/2023 Spot Bond			3.26000	298.42596	3.26000	298.37408				66,783,984,122,000.00	20,485,884,700	59,604,364,500
Total R197 SPOT										66,783,984,122,000.00	20,485,884,700	59,604,364,500
Total For R197										66,783,984,122,000.00	20,485,884,700	59,604,364,500
R202 On 07/12/2033 Spot Bond			3.82000	224.00237	3.82000	223.96006				6,497,980,440,000.00	1,701,042,000	241,193,502,800
Total R202 SPOT										6,497,980,440,000.00	1,701,042,000	241,193,502,800
Total For R202										6,497,980,440,000.00	1,701,042,000	241,193,502,800
R2023 On 28/02/2023 Spot Bond			7.22000	103.84787	7.23500	103.78498				842,045,738,612,000.00	1,224,660,074,600	1,479,045,644,700
Total R2023 SPOT										842,045,738,612,000.00	1,224,660,074,600	1,479,045,644,700
Total For R2023										842,045,738,612,000.00	1,224,660,074,600	1,479,045,644,700
R2030 On 31/01/2030 Spot Bond			9.13000	95.71152	9.13000	95.68830				449,259,384,644,000.00	815,910,118,800	964,084,075,600
Total R2030 SPOT										449,259,384,644,000.00	815,910,118,800	964,084,075,600
Total For R2030										449,259,384,644,000.00	815,910,118,800	964,084,075,600
R2032 On 31/03/2032 Spot Bond			9.49000	92.92124	9.49000	92.89771				478,863,626,030,000.00	366,582,047,000	703,636,305,300
Total R2032 SPOT										478,863,626,030,000.00	366,582,047,000	703,636,305,300
Total For R2032										478,863,626,030,000.00	366,582,047,000	703,636,305,300
R2035 On 28/02/2035 Spot Bond			9.84000	95.16797	9.84000	95.14272				076,390,539,976,000.00	1,430,527,493,900	1,445,050,552,700
Total R2035 SPOT										76,390,539,976,000.00	430,527,493,900	445,050,552,700
Total For R2035										76,390,539,976,000.00	430,527,493,900	445,050,552,700
R2037 On 31/01/2037 Spot Bond			10.01000	91.01167	10.01000	90.98752				614,728,009,892,000.00	461,011,789,200	884,625,383,200
Total R2037 SPOT										614,728,009,892,000.00	461,011,789,200	884,625,383,200
Total For R2037										614,728,009,892,000.00	461,011,789,200	884,625,383,200
R2040 On 31/01/2040 Spot Bond			10.13500	93.78731	10.13500	93.76211				009,827,824,194,500.00	1,283,653,460,700	1,124,542,910,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 SPOT									19,827,824,194,500.00	283,653,460,700	124,542,910,500
Total For R2040									19,827,824,194,500.00	283,653,460,700	124,542,910,500
R2044 On 31/01/2044 Spot Bond			10.22000	90.27371	10.22000	90.24927			743,583,460,330,000.00	366,299,751,500	134,321,640,400
Total R2044 SPOT									13,583,460,330,000.00	366,299,751,500	134,321,640,400
Total For R2044									13,583,460,330,000.00	366,299,751,500	134,321,640,400
R2048 On 28/02/2048 Spot Bond			10.20000	89.30179	10.20000	89.27726			844,159,328,660,000.00	769,035,228,300	743,611,591,500
Total R2048 SPOT									14,159,328,660,000.00	769,035,228,300	743,611,591,500
Total For R2048									14,159,328,660,000.00	769,035,228,300	743,611,591,500
R207 On 15/01/2020 Spot Bond			6.90000	103.11817	6.90000	103.09877			80,707,920,000.00	11,696,800	5,731,347,200
Total R207 SPOT									80,707,920,000.00	11,696,800	5,731,347,200
Total For R207									80,707,920,000.00	11,696,800	5,731,347,200
R208 On 31/03/2021 Spot Bond			6.70000	101.54046	6.70000	101.52217			435,197,944,950,000.00	214,208,648,500	476,632,666,700
Total R208 SPOT									15,197,944,950,000.00	214,208,648,500	476,632,666,700
Total For R208									15,197,944,950,000.00	214,208,648,500	476,632,666,700
R209 On 31/03/2036 Spot Bond			9.87000	72.33112	9.87500	72.28075			064,102,251,082,000.00	513,080,268,600	326,604,154,900
Total R209 SPOT									14,102,251,082,000.00	513,080,268,600	326,604,154,900
Total For R209									14,102,251,082,000.00	513,080,268,600	326,604,154,900
R210 On 31/03/2028 Spot Bond			3.63500	186.91231	3.63500	186.87794			37,962,486,000,000.00	10,443,600,000	67,317,200,000
Total R210 SPOT									17,962,486,000,000.00	10,443,600,000	67,317,200,000
Total For R210									17,962,486,000,000.00	10,443,600,000	67,317,200,000
R212 On 31/01/2022 Spot Bond			3.08000	162.34069	3.08000	162.31335			552,781,211,520,000.00	504,149,744,000	293,074,859,500
Total R212 SPOT									52,781,211,520,000.00	504,149,744,000	293,074,859,500
Total For R212									52,781,211,520,000.00	504,149,744,000	293,074,859,500
R213 On 28/02/2031 Spot Bond			9.33500	86.12250	9.34500	86.03976			488,681,248,368,000.00	373,720,540,800	449,482,029,500
Total R213 SPOT									18,681,248,368,000.00	373,720,540,800	449,482,029,500
Total For R213									18,681,248,368,000.00	373,720,540,800	449,482,029,500
R214 On 28/02/2041 Spot Bond			10.09500	70.77933	10.09500	70.76008			801,673,164,687,000.00	970,943,354,600	653,277,763,100
Total R214 SPOT									11,673,164,687,000.00	970,943,354,600	653,277,763,100
Total For R214									11,673,164,687,000.00	970,943,354,600	653,277,763,100
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RC012L On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC012U SPOT										0.00	0	0
Total For RC012U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015L On 12/12/2020 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.05573				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	100.40735				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	99.99637				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.64604				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.29548				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.53428				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.16009				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	100.65201				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.96843				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	100.94612				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	101.08661				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	99.91608				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	99.91345				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	99.91070				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	99.75662				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	100.70278				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	100.82108				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	100.48940				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.32505				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.09671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.67380				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.13071				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.35852				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.65691				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.05871				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	100.45121				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	100.84258				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	101.04371				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	102.51950				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	102.45800				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.82666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.16874				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.08788				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	101.53772				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.40010				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI0€ On 24/07/2038 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 RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.78500	104.33614	7.78500	104.31438			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.88500	102.30878	8.88500	102.28448			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			10.96500	96.22623	10.96500	96.19817			0.00	0	70,000,000
Total RW28 SPOT									0.00	0	70,000,000
Total For RW28									0.00	0	70,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.22304			0.00	1,540,000,000	770,000,000
Total SBK18 SPOT									0.00	1,540,000,000	770,000,000
Total For SBK18									0.00	1,540,000,000	770,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.68417			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	101.61935			0.00	860,000,000	430,000,000
Total SBK22 SPOT									0.00	860,000,000	430,000,000
Total For SBK22									0.00	860,000,000	430,000,000
SBK23 On 28/05/2022 Spot Bond			9.43500	105.22088	9.43500	105.19424		5,661,000,000,000.00	0.00	600,000,000	2,330,000,000
Total SBK23 SPOT								5,661,000,000,000.00	0.00	600,000,000	2,330,000,000
Total For SBK23								5,661,000,000,000.00	0.00	600,000,000	2,330,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.54846			0.00	140,000,000	70,000,000
Total SBK24 SPOT									0.00	140,000,000	70,000,000
Total For SBK24									0.00	140,000,000	70,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.25600			0.00	880,000,000	29,866,480,000
Total SBK25 SPOT									0.00	880,000,000	29,866,480,000
Total For SBK25									0.00	880,000,000	29,866,480,000
SBK26 On 25/04/2021 Spot Bond			8.78000	106.16603	8.78000	106.14111		3,336,400,000,000.00	0.00	380,000,000	190,000,000

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 SBK26 SPOT									3,336,400,000,000.00	380,000,000	190,000,000
Total For SBK26									3,336,400,000,000.00	380,000,000	190,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	101.11231			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	100.97256			0.00	20,000,000	1,010,000,000
Total SBS18 SPOT									0.00	20,000,000	1,010,000,000
Total For SBS18									0.00	20,000,000	1,010,000,000
SBS19 On 23/06/2021 Spot Bond			7.66000	103.44417	7.66000	103.42293			5,208,800,000,000.00	680,000,000	340,000,000
Total SBS19 SPOT									5,208,800,000,000.00	680,000,000	340,000,000
Total For SBS19									5,208,800,000,000.00	680,000,000	340,000,000
SBS20 On 15/05/2026 Spot Bond			8.68500	107.54822	8.68500	107.52310			2,258,100,000,000.00	260,000,000	130,000,000
Total SBS20 SPOT									2,258,100,000,000.00	260,000,000	130,000,000
Total For SBS20									2,258,100,000,000.00	260,000,000	130,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.29572			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.08500	110.45237	8.08500	110.42858			4,204,200,000,000.00	520,000,000	460,000,000
Total SBS27 SPOT									4,204,200,000,000.00	520,000,000	460,000,000
Total For SBS27									4,204,200,000,000.00	520,000,000	460,000,000
SBS3 On 25/05/2026 Spot Bond			9.02500	96.59271	9.02500	96.56930			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.01500	104.33349	9.01500	104.30836			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			9.11500	106.25296	9.11500	106.22695			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	101.21897			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.57500	103.13137	7.57500	103.11014			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.40500	106.33927	8.40500	106.31549			13,616,100,000,000.00	1,620,000,000	810,000,000

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 SBS38 SPOT									13,616,100,000,000.00	1,620,000,000	810,000,000
Total For SBS38									13,616,100,000,000.00	1,620,000,000	810,000,000
SBS39 On 29/01/2030 Spot Bond			9.58000	104.61020	9.58000	104.58361			2,490,800,000,000.00	260,000,000	130,000,000
Total SBS39 SPOT									2,490,800,000,000.00	260,000,000	130,000,000
Total For SBS39									2,490,800,000,000.00	260,000,000	130,000,000
SBS4 On 16/11/2021 Spot Bond			7.83500	102.12162	7.83500	102.10005			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.38894			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			7.94000	106.21207	7.94000	106.18935			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			8.70500	109.87015	8.70500	109.84443			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			8.80500	112.40526	8.80500	112.37865			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.53094			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			7.95000	111.05844	7.95000	111.03492			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.84026			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	101.18795			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	102.05940			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.41500	105.60765	8.41500	105.58401			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.21000	9.21000	9.21000	105.62569				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	104.39701				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	104.36500				0.00	3,000,000,000	1,500,000,000
Total SBS53 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS53										0.00	3,000,000,000	1,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.48327				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	101.43897				0.00	1,040,000,000	520,000,000
Total SBS55 SPOT										0.00	1,040,000,000	520,000,000
Total For SBS55										0.00	1,040,000,000	520,000,000
SBS56 On 12/06/2022 Spot Bond			7.83000	102.67120	7.83000	102.64966				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.73149				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	103.53854				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	101.85944				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.39949				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.62376				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.35206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.02026				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	100.76514				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.83466				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	99.82512				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	100.62236				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.40258				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.16000	289.02493	4.16000	288.96772				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	202.12811				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	108.10392				0.00	0	3,000,000
Total SBT101 SPOT										0.00	0	3,000,000
Total For SBT101										0.00	0	3,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	109.11008				0.00	360,000,000	182,000,000
Total SBT102 SPOT										0.00	360,000,000	182,000,000
Total For SBT102										0.00	360,000,000	182,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.50529				0.00	7,180,000	57,180,000
Total SBT103 SPOT										0.00	7,180,000	57,180,000
Total For SBT103										0.00	7,180,000	57,180,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.51009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.40167				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			9.28500	104.07732	9.28500	104.05152				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	101.61315				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	102.34118				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	102.35513				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	99.85132				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				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	102.15300				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	100.82296				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	100.77884				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.80186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.77895				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	100.84590				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	100.84766				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	100.85235				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	100.80651				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	100.93024				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	100.88708				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	100.90737				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	99.60243				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	102.82143				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			8.93500	110.16338	8.93500	110.13708				0.00	0	1,800,164,600
Total SNT03 SPOT										0.00	0	1,800,164,600
Total For SNT03										0.00	0	1,800,164,600
SNT04 On 27/06/2022 Spot Bond					0.00000	100.88624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.82846				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.03698				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	100.86986				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.41953				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	100.63675				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	100.65365				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	99.81633				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	100.04418				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	100.17850				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	100.02166				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG008 On 15/10/2022 Spot Bond					0.00000	101.45952				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG009 On 15/10/2024 Spot Bond					0.00000	101.49320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.03398				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			7.67500	101.51127	7.67500	101.49044				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			7.90000	100.10469	7.90000	100.08349				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			7.90000	100.10469	7.90000	100.08349				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.96500	4.96500	4.96500	127.69439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.81500	103.38335	9.81500	103.35630				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			11.21500	75.62038	11.21500	75.59759				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	100.27491				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	100.04721				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	100.40543				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	100.75333				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.43860				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	103.77053				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	101.55569				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			8.63500	105.49836	8.63500	105.47400				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			4.87000	101.52510	4.87000	101.50315				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.36747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	101.22500				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	101.62182				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			4.29000	4.29000	4.29000	287.63852				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	99.83717				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	101.26729				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			6.38200	102.87482	6.38200	102.85716				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	101.22906				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	101.06004				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 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
SSN057 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
SSN058 On 05/10/2022 Spot Bond					0.00000	101.56236				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.85500	4.85500	4.85500	171.07354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN061: On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	131.45461			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN062: On 31/01/2038 Spot Bond			5.20500	5.20500	5.20500	96.98704			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN063: On 31/03/2029 Spot Bond			4.51000	4.51000	4.51000	94.06447			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN064: On 31/03/2028 Spot Bond			4.81500	4.81500	4.81500	171.56679			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN065: 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
SSN066: On 28/05/2023 Spot Bond					0.00000	100.50731			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN068: On 28/05/2023 Spot Bond					0.00000	100.50109			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN069: On 28/02/2022 Spot Bond					0.00000	100.48575			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN070: On 15/06/2023 Spot Bond					0.00000	100.04524			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN073: On 15/06/2023 Spot Bond					0.00000	100.04447			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN074: 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
SSN075: On 15/06/2023 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 SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	99.99990				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	101.57912				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	95.14600				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	101.05562				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	100.53973				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	100.17345				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	101.05398				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	203.75533				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	101.47312				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond					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 SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN088 On 21/12/2026 Spot Bond					0.00000	98.56850				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 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
SSN090 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
SSN091 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
SSN092 On 31/01/2030 Spot Bond					0.00000	100.92531				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			9.33500	100.49601	9.33500	100.47096				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	100.67764				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			7.78000	105.10799	7.78000	105.08618				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	100.66109				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			7.88000	104.92642	7.88000	104.90438				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	100.66858				0.00	0	4,000,000,000
Total T13A19 SPOT										0.00	0	4,000,000,000
Total For T13A19										0.00	0	4,000,000,000
T13A20 On 21/08/2020 Spot Bond			7.83000	104.40712	7.83000	104.38533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.74239				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	100.66086				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.75845	8.55000	101.73504				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	100.61178				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	100.59588				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.59561				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	102.00785				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	101.19988				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	100.09057				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	99.97842				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	101.62612				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.27376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.08044				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	100.37488				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	101.74013				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	101.87900				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	100.37852				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	100.54589				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	100.68218				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	99.95926				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	99.97945				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	101.15404				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	100.47643				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.48528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS162 On 22/10/2022 Spot Bond					0.00000	101.28937				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.26539				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
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.75843				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			7.98000	103.90305	7.98000	103.88096				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	101.06165				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			7.87000	104.27457	7.87000	104.25271				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B7 On 21/08/2020 Spot Bond					0.00000	100.69501				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	100.69577				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	100.71766				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	100.68712				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.69275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.74784				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	100.75387				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	100.75538				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	100.75390				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	100.78930				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	100.99601				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	100.99601				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.01850				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	100.98603				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.01100				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	100.67142				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.63000	105.12417	7.63000	105.10254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.56951				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			7.79000	103.46638	7.79000	103.44466				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	100.71741				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.04678				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	100.68575				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.63050				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.79380				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	100.73097				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	100.98031				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	103.17727				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	102.65810				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A1 On 21/11/2020 Spot Bond					0.00000	100.63816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A1 On 21/11/2022 Spot Bond					0.00000	100.65338				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.74016				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A3 On 21/11/2020 Spot Bond					0.00000	100.84732				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A4 On 21/11/2022 Spot Bond					0.00000	100.49431				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2020 Spot Bond					0.00000	100.62759				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.63525				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.66999				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.66395				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	101.30299				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.70545				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	101.20733				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	100.68735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.77625				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	101.50412				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	100.84776				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	100.62390				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	100.63826				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	101.29260	8.49000	102.74842				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	100.65638				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	100.67978				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	100.84170				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			7.62000	7.62000	7.62000	104.58308				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	90.18648	100.00000	89.97675				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.34245			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.32724			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			8.42500	104.07208	8.42500	104.04849			0.00	0	924,261,800
Total TL24 SPOT									0.00	0	924,261,800
Total For TL24									0.00	0	924,261,800
TL25 On 04/09/2024 Spot Bond			8.93500	105.18462	8.93500	105.15936			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.58226			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.30484			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			9.39500	100.94782	9.39500	100.92249			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.32693			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.20353			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.20860			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	100.24799			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC08 On 27/03/2020 Spot Bond					0.00000	99.84008			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.03919			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			7.69500	104.67227	7.69500	104.65056		29,241,000,000,000.00	3,800,000,000	2,901,600,000	
Total TN20 SPOT								29,241,000,000,000.00	3,800,000,000	2,901,600,000	
Total For TN20								29,241,000,000,000.00	3,800,000,000	2,901,600,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	61.99038	100.00000	61.85243		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	39.43507	100.00000	39.34732		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			8.60500	108.39607	8.60500	108.37099		7,690,222,241,500.00	893,692,300	7,103,658,500	
Total TN23 SPOT								7,690,222,241,500.00	893,692,300	7,103,658,500	
Total For TN23								7,690,222,241,500.00	893,692,300	7,103,658,500	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.75119	100.00000	15.71614		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			9.76000	102.03874	9.76000	102.01232		1,236,632,992,000.00	126,704,200	16,585,152,600	
Total TN25 SPOT								1,236,632,992,000.00	126,704,200	16,585,152,600	
Total For TN25								1,236,632,992,000.00	126,704,200	16,585,152,600	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.37234	100.00000	13.34291		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			9.91500	95.39177	9.91500	95.36641		0.00	0	1,700,000,000	
Total TN27 SPOT								0.00	0	1,700,000,000	
Total For TN27								0.00	0	1,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.79348	100.00000	9.77168		0.00	0	0	
Total TN27/R186 SPOT								0.00	0	0	
Total For TN27/R186								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			10.73000	100.58238	10.73000	100.55367			0.00	0	3,300,000,000
Total TN30 SPOT									0.00	0	3,300,000,000
Total For TN30									0.00	0	3,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.89988	8.00000	119.87419			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			11.75500	94.32288	11.75500	94.29345			0.00	0	4,200,000,000
Total TN40 SPOT									0.00	0	4,200,000,000
Total For TN40									0.00	0	4,200,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.08124	10.75000	102.05204			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	101.54300	10.00000	101.51700			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			7.94000	101.91158	7.94000	101.88978			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.13000	101.58357	8.13000	101.56145			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			7.93000	7.93000	7.93000	101.76866			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	100.04836			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	100.04973			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.45970			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.05768			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond					0.00000	100.07192				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.07192				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	100.80630				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	100.82723				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			8.34500	102.61174	8.34500	102.58870				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	100.80157				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	100.81966				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	100.96323				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	100.94341				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.39388				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.49999				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.55012				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond			8.63500	103.19027	8.63500	103.10550				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A5 On 13/10/2020 Spot Bond					0.00000	101.08006				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A6 On 13/04/2022 Spot Bond					0.00000	101.16220				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A7 On 13/04/2024 Spot Bond					0.00000	101.20095				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A8 On 13/04/2024 Spot Bond			8.62000	102.60806	8.62000	101.55691				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	101.73869				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B2 On 13/04/2024 Spot Bond					0.00000	101.34689				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
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP22€ On 19/03/2020 Spot Bond					0.00000	97.60663				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP230 On 09/04/2020 Spot Bond					0.00000	97.63312				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	97.03811				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	95.86975				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP234 On 13/02/2020 Spot Bond					0.00000	98.87583				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	97.72886				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP236 On 12/03/2020 Spot Bond					0.00000	98.33342				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP237 On 09/04/2020 Spot Bond					0.00000	97.77076				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	94.10142				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	97.06721				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	93.32725				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	101.21584				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.45180				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.51442				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	101.55541				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	101.50438				0.00	0	0
Total TWC315 SPOT										0.00	0	0
Total For TWC315										0.00	0	0
TWC31 On 10/01/2020 Spot Bond					0.00000	101.40347				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	101.26510				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	101.11356				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	100.99068				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	100.71605				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	100.45811				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	100.39825				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	100.29951				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG21 On 02/03/2021 Spot Bond			8.11000	106.08564	8.11000	106.06248				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			10.21500	108.08560	10.21500	108.05602				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.23183			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	101.92952			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	101.69792			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.38360			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.42844			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	100.97957			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE14 On 27/08/2023 Spot Bond					0.00000	100.67266				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
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR858U SPOT										0.00	0	0
Total For VR858U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL01 On 10/10/2020 Spot Bond					0.00000	101.93685			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	102.15812			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	102.88823			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL06U SPOT									0.00	0	0
Total For WHL06U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.87000	101.44498	6.87000	101.42645			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.15500	103.01747	7.15500	102.99758			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5/I On 28/05/2021 Spot Bond			100.00000	37.76950	100.00000	37.68545			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.21e+017	2,295,589,980,822	378,224,640,912
Total for SPOT :									1.21e+017	295,589,980,822	378,224,640,912
Total Futures									1.21e+017	295,589,980,924	378,225,585,267
Total Options									0.00	0	275,176
Grand Total:									1.21e+017	295,589,980,924	378,225,860,443