



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/12/2019

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			11.20854	77.48359	11.17420	77.67564			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.33397	75.10313	11.29866	75.29700			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.46265	76.48197	11.42587	76.68016			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.59339	74.13151	11.55523	74.33331			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			11.55477	78.24840	11.52037	78.46569			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.68003	75.41110	11.64461	75.63065			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.80661	76.79465	11.76975	77.01898			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.93422	73.98030	11.89598	74.20869			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			136.48212	136.48212	136.47209	136.47209			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.00460	139.00460	138.99134	138.99134			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.13084	140.13084	140.11479	140.11479			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.76292	142.76292	142.74636	142.74636			0.00	0	0

Contract 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			101.59455	101.59455	101.67885	101.67885			9,651,482.25	95	3,765
I2029	On	07/05/2020			102.36241	102.36241	102.44323	102.44323			0.00	0	0
I2029	On	06/08/2020			104.29770	104.29770	104.38087	104.38087			0.00	0	0
I2029	On	05/11/2020			105.11673	105.11673	105.19857	105.19857			0.00	0	0
Total I2029 Future											9,651,482.25	95	3,765
Total For I2029											9,651,482.25	95	3,765
I2033	On	06/02/2020			100.90197	100.90197	100.90110	100.90110			0.00	0	6,260
I2033	On	07/05/2020			101.57470	101.57470	101.56816	101.56816			0.00	0	0
I2033	On	06/08/2020			103.49514	103.49514	103.48923	103.48923			0.00	0	0
I2033	On	05/11/2020			104.22055	104.22055	104.21157	104.21157			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			115.39467	115.39467	115.38219	115.38219			8,885,389.59	77	10,798
I2038	On	07/05/2020			117.52732	117.52732	117.51218	117.51218			0.00	0	0
I2038	On	06/08/2020			118.05973	118.05973	118.04105	118.04105			0.00	0	0
I2038	On	05/11/2020			120.27720	120.27720	120.25806	120.25806			0.00	0	0
Total I2038 Future											8,885,389.59	77	10,798
Total For I2038											8,885,389.59	77	10,798
I2046	On	06/02/2020			106.81549	106.81549	106.81447	106.81447			0.00	0	11,575
I2046	On	07/05/2020			107.04590	107.04590	107.03806	107.03806			0.00	0	0
I2046	On	06/08/2020			109.06962	109.06962	109.06251	109.06251			0.00	0	0
I2046	On	05/11/2020			109.32688	109.32688	109.31497	109.31497			0.00	0	0
Total I2046 Future											0.00	0	11,575
Total For I2046											0.00	0	11,575
I2050	On	06/02/2020			108.58403	108.58403	108.58269	108.58269			7,818,050.16	72	11,827
I2050	On	07/05/2020			110.59083	110.59083	110.58716	110.58716			0.00	0	0
I2050	On	06/08/2020			110.80611	110.80611	110.79861	110.79861			0.00	0	0
I2050	On	05/11/2020			112.88732	112.88732	112.87971	112.87971			0.00	0	0
Total I2050 Future											7,818,050.16	72	11,827
Total For I2050											7,818,050.16	72	11,827
R186	On	06/02/2020			8.51717	111.61072	8.51818	111.60522		5.94	111,052,666.40	995	103,718
R186	On	07/05/2020			8.57461	113.64640	8.57614	113.63835		5.97	0.00	0	1,650
R186	On	06/08/2020			8.63244	110.43700	8.63387	110.42972		5.95	0.00	0	0
R186	On	05/11/2020			8.68723	112.51244	8.68875	112.50497		5.85	0.00	0	0
Total R186 Future											111,052,666.40	995	105,368
R186	On	06/02/2020	8.56	Call			1,248.49000	1,248.49	1,242,880	5.98	0.00	0	0

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			1,021.17000	1.02117	1,010,060	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,278.61000	1.27861	1,273,040	5.99	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			997.02000	0.99702	985,950	5.99	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,218.77000	1.21877	1,213,110	5.97	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			318.44000	0.31844	313,650	5.73	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			1,045.75000	1.04575	1,034,590	5.97	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			2,904.39000	2.90439	2,902,610	6.38	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			321.40000	0.32140	314,120	6.38	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,076.28000	1.07628	1,070,430	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,175.30000	1.17530	1,163,950	5.94	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			2,569.20000	2.56920	2,558,910	5.73	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			707.63000	0.70763	705,360	5.66	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,306.60000	3.30660	3,296,280	5.66	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			675.38000	0.67538	673,120	5.64	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,382.95000	3.38295	3,372,640	5.64	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			1,584.34000	1.58434	1,582,490	5.97	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,986.27000	1.98627	1,976,370	5.97	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			438.33000	0.43833	436,290	5.50	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			4,074.43000	4.07443	4,064,340	5.50	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			5,476.53000	5.47653	5,467,100	5.29	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			177.88000	0.17788	176,500	5.29	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,638.97000	2.63897	2,628,670	5.81	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,065.04000	1.06504	1,062,790	5.81	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			2,949.50000	2.94950	2,949,240	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,105.95000	1.10595	1,097,640	6.40	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			691.38000	0.69138	689,120	5.65	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,344.64000	3.34464	3,334,330	5.65	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			1,392.92000	1.39292	1,391,960	5.47	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,746.80000	2.74680	2,738,560	5.47	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			1,418.56000	1.41856	1,417,610	5.48	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,720.74000	2.72074	2,712,510	5.48	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			1,367.14000	1.36714	1,366,180	5.45	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,772.75000	2.77275	2,764,510	5.45	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			2,408.83000	2.40883	2,408,920	5.73	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,550.24000	2.55024	2,542,860	5.73	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,350.18000	2.35018	2,350,240	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,590.10000	2.59010	2,582,690	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Call			2,379.22000	2.37922	2,379,300	5.71	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,569.87000	2.56987	2,562,480	5.71	0.00	0	0
Total R186 Option												0.00	0	46,171

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									111,052,666.40	995	151,539
R197 On 06/02/2020 Bond Future			301.75319	301.75319	301.75560	301.75560			0.00	0	2,540
R197 On 07/05/2020 Bond Future			307.33018	307.33018	307.32597	307.32597			0.00	0	0
R197 On 06/08/2020 Bond Future			305.36595	305.36595	305.34483	305.34483			0.00	0	0
R197 On 05/11/2020 Bond Future			311.10131	311.10131	311.07961	311.07961			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			226.65934	226.65934	226.65778	226.65778			12,466,263.70	55	8,469
R202 On 07/05/2020 Bond Future			230.84854	230.84854	230.84177	230.84177			0.00	0	0
R202 On 06/08/2020 Bond Future			231.08331	231.08331	231.06839	231.06839			0.00	0	0
R202 On 05/11/2020 Bond Future			235.42377	235.42377	235.40810	235.40810			0.00	0	0
Total R202 Future									12,466,263.70	55	8,469
Total For R202									12,466,263.70	55	8,469
R2023 On 06/02/2020 Bond Future			7.45930	104.28442	7.48157	104.22442		2.37	0.00	0	42,651
R2023 On 07/05/2020 Bond Future			7.45994	102.25393	7.48530	102.19058		2.52	0.00	0	13,512
R2023 On 06/08/2020 Bond Future			7.44701	104.14228	7.47475	104.07855		2.40	0.00	0	0
R2023 On 05/11/2020 Bond Future			7.43256	102.16415	7.46357	102.09927		2.36	0.00	0	0
Total R2023 Future									0.00	0	56,163
R2023 On 06/02/2020 Bond Future	7.53	Call			492.24000	0.49224	522,780	2.40	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			361.93000	0.36193	332,470	2.40	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			508.65000	0.50865	539,780	2.41	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			351.45000	0.35145	322,580	2.41	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			475.91000	0.47591	505,870	2.39	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			372.49000	0.37249	342,450	2.39	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			104.84000	0.10484	113,350	2.10	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			1,605.00000	1.60500	1,550,160	2.10	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			109.62000	0.10962	118,420	2.10	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			1,584.36000	1.58436	1,529,810	2.10	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			114.55000	0.11455	123,650	2.11	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Put			1,563.86000	1.56386	1,509,610	2.11	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			1,022.63000	1.02263	984,060	2.27	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			551.63000	0.55163	576,190	2.26	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			1,046.32000	1.04632	1,007,150	2.26	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			562.83000	0.56283	587,690	2.26	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			1,034.41000	1.03441	995,540	2.26	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			574.14000	0.57414	599,300	2.27	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			927.57000	0.92757	959,450	2.35	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			914.12000	0.91412	881,120	2.35	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			902.97000	0.90297	934,390	2.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2020	Bond Future	7.45	Put			931.35000	0.93135	897,890	2.34	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			915.23000	0.91523	946,880	2.34	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			922.70000	0.92270	889,470	2.34	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,163
R2030	On	06/02/2020	Bond Future			9.30243	91.89110	9.29834	91.91585		8.79	3,951,317.30	43	78,254
R2030	On	07/05/2020	Bond Future			9.37590	93.56701	9.37199	93.59019		8.91	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.45154	91.28110	9.44733	91.30552		8.95	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.52022	92.99831	9.51585	93.02314		8.93	0.00	0	0
Total R2030 Future												3,951,317.30	43	78,254
R2030	On	06/02/2020	Bond Future	8.40	Call			49.71000	0.04971	46,740	7.95	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			1,106.27000	1.10627	1,106,350	8.95	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,231.11000	1.23111	1,209,040	8.79	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,524.28000	1.52428	1,526,960	8.79	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			2,455.40000	2.45540	2,463,940	8.56	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			626.15000	0.62615	609,940	8.56	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			5,705.63000	5.70563	5,727,410	7.95	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,862.03000	1.86203	1,866,860	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			983.84000	0.98384	963,690	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,826.14000	1.82614	1,830,740	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			933.47000	0.93347	913,780	8.69	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,898.39000	1.89839	1,903,450	8.69	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			1,718.80000	1.71880	1,694,130	8.95	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			958.45000	0.95845	938,530	8.70	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			4,327.84000	4.32784	4,339,690	8.43	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			807.32000	0.80732	795,840	8.44	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			4,282.96000	4.28296	4,294,660	8.44	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			772.55000	0.77255	761,360	8.42	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			4,372.82000	4.37282	4,384,810	8.42	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			789.91000	0.78991	778,580	8.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,700.09000	1.70009	1,685,580	8.48	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,685.26000	3.68526	3,695,170	8.48	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,649.02000	1.64902	1,634,740	8.45	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,753.66000	3.75366	3,763,800	8.45	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,674.59000	1.67459	1,660,200	8.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,719.47000	3.71947	3,729,500	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			0.00000	0.00000	6,850,090	10.63	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			0.00000	0.00000	1,657,030	10.63	4,971,090.00	3,000	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			0.00000	0.00000	2,323,360	8.57	6,970,080.00	3,000	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			7,572.42000	7.57242	7,590,800	7.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.34	Call			556.27000	0.55627	549,820	7.42	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,585.52000	4.58552	4,596,980	8.29	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			764.68000	0.76468	756,670	7.47	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,619.40000	4.61940	4,630,960	8.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,802.29000	1.80229	1,789,020	8.27	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,450.07000	6.45007	6,427,660	10.43	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			0.00000	0.00000	1,107,220	7.78	3,321,660.00	3,000	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			0.00000	0.00000	3,992,050	8.57	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,525.65000	3.52565	3,533,930	8.79	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,837.03000	2.83703	2,820,400	8.80	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,498.63000	3.49863	3,506,830	8.80	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,776.41000	2.77641	2,759,940	8.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,827.53000	1.82753	1,814,160	8.29	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,600.66000	6.60066	6,617,480	7.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,176.76000	5.17676	5,155,730	9.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,151.52000	2.15152	2,155,320	9.83	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			0.00000	0.00000	5,745,560	7.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,552.86000	3.55286	3,561,220	8.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,760.27000	1.76027	1,762,690	10.43	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			2,806.65000	2.80665	2,790,100	8.79	0.00	0	0
Total R2030 Option												15,262,830.00	9,000	81,640
Total For R2030												19,214,147.30	9,043	159,894
R2032	On	06/02/2020	Bond Future			9.67723	92.93829	9.66293	93.03209		9.84	0.00	0	70,493
R2032	On	07/05/2020	Bond Future			9.75524	90.47361	9.74073	90.56712		10.42	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.83452	92.13832	9.81934	92.23441		10.07	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.91260	89.71295	9.89687	89.81074		10.55	0.00	0	0
Total R2032 Future												0.00	0	70,493
R2032	On	06/02/2020	Bond Future	9.38	Put			2,616.38000	2.61638	2,671,340	9.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			755.20000	0.75520	715,620	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,571.73000	2.57173	2,625,950	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			778.50000	0.77850	738,190	9.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,527.59000	2.52759	2,581,080	9.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			732.34000	0.73234	693,500	9.34	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,614.07000	4.61407	4,675,670	9.73	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			923.14000	0.92314	892,100	9.70	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,710.13000	4.71013	4,772,600	9.70	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			943.06000	0.94306	911,590	9.72	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,661.82000	4.66182	4,723,860	9.72	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			963.46000	0.96346	931,550	9.73	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,007.90000	2.00790	1,964,150	9.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2020	Bond Future	9.47	Put			4,259.06000	4.25906	4,311,400	9.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1,953.44000	1.95344	1,910,400	9.75	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			4,335.82000	4.33582	4,388,870	9.75	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			1,980.42000	1.98042	1,937,030	9.76	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			4,297.16000	4.29716	4,349,860	9.76	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			0.00000	0.00000	6,581,510	9.53	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			0.00000	0.00000	1,398,340	9.53	4,195,020.00	3,000	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,120.22000	1.12022	1,092,880	9.40	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			5,128.65000	5.12865	5,183,870	9.94	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,222.93000	2.22293	2,180,360	9.94	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,386.20000	8.38620	8,305,900	11.98	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			4,016.97000	4.01697	4,062,640	10.30	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,191.54000	3.19154	3,139,130	10.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,985.72000	3.98572	4,031,100	10.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,128.54000	3.12854	3,076,700	10.29	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			0.00000	0.00000	1,574,010	11.96	4,722,030.00	3,000	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			7,355.85000	7.35585	7,426,300	9.40	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			0.00000	0.00000	4,560,980	10.13	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			0.00000	0.00000	2,653,590	10.13	7,960,770.00	3,000	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			0.00000	0.00000	7,935,470	11.96	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			4,048.79000	4.04879	4,094,740	10.29	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,424.36000	1.42436	1,441,850	11.98	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,159.79000	3.15979	3,107,670	10.30	0.00	0	0
Total R2032 Option												16,877,820.00	9,000	12,000
Total For R2032												16,877,820.00	9,000	82,493
R2035	On	06/02/2020	Bond Future			10.00340	95.32805	9.96866	95.57870		10.77	857,952.45	9	118,781
R2035	On	07/05/2020	Bond Future			10.08283	92.56329	10.04719	92.81650		11.44	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.16329	94.26602	10.12628	94.52482		11.08	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.24591	91.53858	10.20763	91.80205		11.67	0.00	0	0
Total R2035 Future												857,952.45	9	118,781
R2035	On	06/02/2020	Bond Future	9.60	Call			645.00000	0.64500	571,540	10.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,368.14000	3.36814	3,545,330	10.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			666.76000	0.66676	591,600	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,314.48000	3.31448	3,489,970	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			623.70000	0.62370	551,930	10.10	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,422.35000	3.42235	3,601,230	10.10	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,817.14000	3.81714	3,961,680	11.19	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			1,885.53000	1.88553	1,776,860	11.19	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			7,025.54000	7.02554	7,233,300	10.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			533.20000	0.53320	487,750	10.26	0.00	0	3,530

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/05/2020	Bond Future	9.47	Call			1,065.87000	1.06587	991,240	10.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			5,314.31000	5.31431	5,492,890	10.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			5,980.22000	5.98022	5,782,930	12.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,172.09000	1.17209	1,228,010	12.60	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,088.39000	1.08839	1,012,680	10.77	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			5,260.79000	5.26079	5,438,290	10.77	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,111.41000	1.11141	1,034,610	10.78	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			5,207.86000	5.20786	5,384,270	10.78	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,075.56000	5.07556	4,890,630	12.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,462.51000	1.46251	1,530,790	12.27	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			7,484.30000	7.48430	7,698,230	10.14	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			438.91000	0.43891	399,630	10.14	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,948.07000	3.94807	4,095,900	11.15	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,795.85000	1.79585	1,690,470	11.15	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			9,028.65000	9.02865	9,244,360	9.87	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			608.37000	0.60837	565,280	9.87	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,819.91000	10.81991	11,049,310	9.87	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			378.36000	0.37836	348,960	9.87	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,762.49000	2.76249	2,640,610	11.00	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,224.94000	4.22494	4,361,860	11.00	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,795.45000	2.79545	2,672,690	11.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,186.21000	4.18621	4,322,250	11.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,729.74000	2.72974	2,608,740	10.99	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,263.96000	4.26396	4,401,760	10.99	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,594.51000	4.59451	4,442,930	11.75	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,688.21000	3.68821	3,800,100	11.75	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,518.50000	4.51850	4,368,300	11.73	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,748.28000	3.74828	3,861,550	11.73	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,556.62000	4.55662	4,405,730	11.74	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,718.32000	3.71832	3,830,900	11.74	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												857,952.45	9	172,132
R2037	On	06/02/2020	Bond Future			10.16045	86.94882	10.12570	87.19934		11.99	73,906,497.00	850	73,418
R2037	On	07/05/2020	Bond Future			10.24403	88.53458	10.20839	88.78775		12.15	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.33020	85.90347	10.29321	86.16217		12.36	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.40953	87.52150	10.37133	87.78493		12.42	0.00	0	0
Total R2037 Future												73,906,497.00	850	73,418
R2037	On	06/02/2020	Bond Future	9.66	Put			3,979.94000	3.97994	4,169,110	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			532.50000	0.53250	469,590	11.42	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,921.69000	3.92169	4,109,300	11.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.68	Call			551.16000	0.55116	486,690	11.44	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,863.86000	3.86386	4,049,910	11.44	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			514.16000	0.51416	452,810	11.40	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,556.00000	5.55600	5,738,810	11.19	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,000.16000	1.00016	928,740	11.21	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,500.56000	5.50056	5,682,310	11.21	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,022.09000	1.02209	949,590	11.22	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,445.70000	5.44570	5,626,370	11.22	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			978.72000	0.97872	908,360	11.19	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,094.84000	2.09484	1,992,430	11.90	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			5,214.26000	5.21426	5,370,550	11.90	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,123.62000	2.12362	2,020,320	11.91	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			5,169.13000	5.16913	5,324,530	11.91	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,152.62000	2.15262	2,048,420	11.93	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			5,124.31000	5.12431	5,278,810	11.93	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,562.30000	3.56230	3,432,900	12.35	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,900.32000	4.90032	5,034,350	12.35	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,595.89000	3.59589	3,465,760	12.36	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,863.20000	4.86320	4,996,500	12.36	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,528.87000	3.52887	3,400,190	12.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,937.69000	4.93769	5,072,440	12.34	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												73,906,497.00	850	73,418
R2040	On	06/02/2020	Bond Future			10.31667	89.21507	10.28705	89.44205		12.45	8,029,356.30	90	50,845
R2040	On	07/05/2020	Bond Future			10.40175	90.84220	10.37142	91.07126		12.65	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.48950	88.00266	10.45802	88.23679		12.89	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.57039	89.66053	10.53789	89.89895		12.97	0.00	0	0
Total R2040 Future												8,029,356.30	90	50,845
R2040	On	06/02/2020	Bond Future	9.75	Call			401.32000	0.40132	355,050	11.46	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			7.55000	0.00755	5,880	10.58	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			16,586.48000	16.58648	16,813,440	10.58	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.08000	0.00008	0,060	10.58	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,682.18000	4.68218	4,862,890	11.46	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			417.34000	0.41734	369,730	11.48	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,615.54000	4.61554	4,794,910	11.48	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			385.63000	0.38563	340,700	11.44	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,749.27000	4.74927	4,931,320	11.44	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			10,831.89000	10.83189	11,057,200	10.58	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,052.98000	1.05298	988,390	11.90	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			6,127.03000	6.12703	6,291,500	11.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	07/05/2020	Bond Future	10.00	Put			4,644.30000	4.64430	4,782,380	12.33	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,760.82000	1.76082	1,669,840	12.33	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,075.93000	1.07593	1,010,370	11.92	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			6,067.38000	6.06738	6,230,880	11.92	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,098.99000	1.09899	1,032,470	11.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			6,007.96000	6.00796	6,170,500	11.94	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			7,614.99000	7.61499	7,800,320	11.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			609.10000	0.60910	565,370	11.47	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,197.06000	2.19706	2,103,630	12.30	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			5,560.58000	5.56058	5,701,280	12.30	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,227.44000	2.22744	2,133,200	12.31	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			5,511.91000	5.51191	5,651,800	12.31	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,258.33000	2.25833	2,163,260	12.32	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			5,463.87000	5.46387	5,602,930	12.32	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			5,315.11000	5.31511	5,436,840	12.78	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,619.43000	3.61943	3,504,070	12.76	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			5,396.52000	5.39652	5,519,580	12.76	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			3,654.27000	3.65427	3,538,250	12.77	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			5,355.51000	5.35551	5,477,910	12.77	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			0.00000	0.00000	3,268,040	12.69	6,536,080.00	2,000	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			9,560.67000	9.56067	9,738,170	11.84	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,370.11000	1.37011	1,309,190	11.84	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			6,745.90000	6.74590	6,889,340	12.44	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,645.06000	2.64506	2,550,080	12.44	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			3,689.62000	3.68962	3,572,930	12.78	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			0.00000	0.00000	1,857,450	14.41	3,714,900.00	2,000	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			8,825.35000	8.82535	8,645,220	14.41	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			2,184.50000	2.18450	2,242,790	14.41	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			0.00000	0.00000	8,333,260	12.12	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			0.00000	0.00000	1,820,250	12.12	3,640,500.00	2,000	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			0.00000	0.00000	5,817,370	12.69	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			0.00000	0.00000	9,538,260	14.41	0.00	0	0
Total R2040 Option												13,891,480.00	6,000	17,280
Total For R2040												21,920,836.30	6,090	68,125
R2044	On	06/02/2020	Bond Future			10.39040	85.86318	10.35565	86.13174		13.12	0.00	0	49,243
R2044	On	07/05/2020	Bond Future			10.47358	87.42916	10.43795	87.70068		13.32	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.55928	84.65193	10.52234	84.92931		13.59	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.63820	86.24690	10.60009	86.52934		13.68	0.00	0	0
Total R2044 Future												0.00	0	49,243
R2044	On	06/02/2020	Bond Future	9.09	Put			10,839.63000	10.83963	11,106,090	11.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/02/2020	Bond Future	9.09	Call			8.66000	0.00866	6,560	11.14	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			5,312.39000	5.31239	5,537,980	12.04	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			309.77000	0.30977	266,800	12.04	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,015.96000	4.01596	3,805,510	14.23	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			831.15000	0.83115	889,260	14.23	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			351.02000	0.35102	303,800	12.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			5,098.70000	5.09870	5,320,040	12.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			365.53000	0.36553	316,860	12.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			5,028.49000	5.02849	5,248,380	12.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			336.92000	0.33692	291,140	12.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			5,169.45000	5.16945	5,392,230	12.10	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,472.81000	1.47281	1,378,030	12.54	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			8,561.92000	8.56192	8,795,420	11.57	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			414.11000	0.41411	376,090	11.57	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			5,150.31000	5.15031	5,328,240	12.52	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,444.71000	1.44471	1,351,120	12.52	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,281.88000	1.28188	1,195,470	12.40	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			4,685.82000	4.68582	4,500,200	13.78	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,920.86000	1.92086	2,006,760	13.78	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			9,531.28000	9.53128	9,773,020	11.57	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			306.35000	0.30635	276,570	11.57	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			5,096.42000	5.09642	5,273,160	12.54	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			6,070.59000	6.07059	6,267,410	12.21	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,116.77000	6.11677	5,909,010	14.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,369.66000	1.36966	1,433,420	14.34	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			10,117.40000	10.11740	10,363,330	11.57	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			254.73000	0.25473	229,140	11.57	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			5,482.03000	5.48203	5,667,140	12.40	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			6,193.68000	6.19368	6,392,800	12.17	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			5,747.80000	5.74780	5,545,050	14.18	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,488.56000	1.48856	1,557,330	14.18	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,013.06000	1.01306	939,520	12.19	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			6,131.82000	6.13182	6,329,800	12.19	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,035.98000	1.03598	961,280	12.21	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			990.64000	0.99064	918,240	12.17	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			5,563.49000	5.56349	5,379,360	14.20	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,616.02000	1.61602	1,527,730	12.71	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			2,232.33000	2.23233	2,314,480	14.50	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			13,132.90000	13.13290	13,384,230	12.10	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			327.01000	0.32701	300,960	12.10	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			8,076.90000	8.07690	8,284,870	12.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.66	Call			1,141.59000	1.14159	1,072,180	12.38	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,860.79000	6.86079	7,049,880	12.71	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,585.20000	2.58520	2,678,450	14.20	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,642.20000	1.64220	1,552,950	12.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,803.80000	6.80380	6,991,930	12.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,668.63000	1.66863	1,578,410	12.74	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,747.18000	6.74718	6,934,340	12.74	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			10,220.07000	10.22007	10,451,990	12.10	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			649.05000	0.64905	603,590	12.10	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			6,201.22000	6.20122	6,378,670	12.90	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			1,946.18000	1.94618	1,846,250	12.90	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,331.38000	6.33138	6,136,150	14.50	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,045.06000	7.04506	6,853,270	14.60	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,982.39000	2.98239	3,073,040	14.60	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,438.97000	2.43897	2,334,450	13.08	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			15,208.30000	15.20830	15,458,530	12.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			508.43000	0.50843	476,220	12.49	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			7,089.41000	7.08941	7,263,270	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			965.38000	0.96538	911,510	12.49	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			7,402.12000	7.40212	7,580,860	13.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,409.85000	2.40985	2,306,150	13.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,045.04000	8.04504	7,841,920	14.98	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,772.23000	1.77223	1,687,940	12.77	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			7,349.49000	7.34949	7,527,410	13.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			5,552.51000	5.55251	5,699,940	13.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,694.03000	3.69403	3,558,230	13.53	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			5,510.67000	5.51067	5,657,310	13.53	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,623.72000	3.62372	3,489,490	13.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,585.79000	2.58579	2,477,210	13.14	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			11,729.63000	11.72963	11,958,200	12.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,287.20000	8.28720	8,081,590	15.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,480.39000	2.48039	2,557,220	15.07	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			8,764.28000	8.76428	8,962,430	12.77	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,594.64000	5.59464	5,742,850	13.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,568.57000	2.56857	2,647,890	14.98	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,658.79000	3.65879	3,523,780	13.52	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												0.00	0	65,587
R2048	On	06/02/2020	Bond Future			10.36624	89.27913	10.32636	89.59559		12.84	0.00	0	94,080
R2048	On	07/05/2020	Bond Future			10.44311	86.46745	10.40220	86.78781		13.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future			10.52086	88.05728	10.47852	88.38435		13.32	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.59994	85.27707	10.55624	85.61016		14.10	0.00	0	0
Total R2048 Future												0.00	0	94,080
R2048	On	06/02/2020	Bond Future	9.71	Call			299.44000	0.29944	252,160	11.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,464.38000	5.46438	5,733,560	11.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			312.91000	0.31291	264,010	11.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,389.75000	5.38975	5,657,310	11.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			286.46000	0.28646	240,770	11.69	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,539.64000	5.53964	5,810,410	11.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			1,042.72000	1.04272	956,520	12.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			6,188.96000	6.18896	6,423,120	12.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,066.44000	1.06644	978,880	12.53	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			6,125.71000	6.12571	6,358,510	12.53	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,019.33000	1.01933	934,500	12.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			6,252.67000	6.25267	6,488,200	12.49	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			11,111.90000	11.11190	11,392,720	11.85	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			561.76000	0.56176	515,510	11.85	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			13,313.07000	13.31307	13,609,730	11.85	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			336.90000	0.33690	306,490	11.85	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			2,770.83000	2.77083	2,626,340	12.94	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			5,060.24000	5.06024	5,242,820	12.94	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			2,806.19000	2.80619	2,660,560	12.95	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			5,014.44000	5.01444	5,195,880	12.95	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			2,735.69000	2.73569	2,592,340	12.92	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			5,106.39000	5.10639	5,290,110	12.92	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			2,802.85000	2.80285	2,670,460	13.57	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,920.35000	6.92035	7,121,050	13.57	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			2,739.86000	2.73986	2,609,400	13.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			7,023.93000	7.02393	7,226,560	13.55	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			2,771.26000	2.77126	2,639,840	13.56	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,971.97000	6.97197	7,173,640	13.56	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												0.00	0	117,720
R208	On	06/02/2020	Bond Future			6.59570	102.62650	6.59579	102.62640		0.55	84,564,236.00	824	12,519
R208	On	07/05/2020	Bond Future			6.36119	101.09488	6.36394	101.09254		0.53	0.00	0	0
R208	On	06/08/2020	Bond Future			5.90141	102.96577	5.90382	102.96428		0.41	0.00	0	0
R208	On	05/11/2020	Bond Future			4.80843	101.48982	4.81253	101.48825		0.24	0.00	0	0
Total R208 Future												84,564,236.00	824	12,519
R208	On	06/02/2020	Bond Future	6.13	Call			0.43000	0.00043	0,400	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			504.60000	0.50460	504,470	0.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/02/2020	Bond Future	6.14	Call			0.48000	0.00048	0,450	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			493.79000	0.49379	493,660	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.38000	0.00038	0,350	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			515.42000	0.51542	515,290	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,336.81000	1.33681	1,334,470	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,328.13000	1.32813	1,325,790	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,345.51000	1.34551	1,343,170	0.52	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			259.14000	0.25914	257,810	0.35	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			41.16000	0.04116	41,320	0.35	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			254.88000	0.25488	253,550	0.35	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			42.91000	0.04291	43,090	0.35	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			250.40000	0.25040	249,090	0.35	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			39.19000	0.03919	39,350	0.35	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			86.09000	0.08609	86,690	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			102.46000	0.10246	101,490	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			87.91000	0.08791	88,530	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			100.43000	0.10043	99,480	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			90.16000	0.09016	90,780	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			98.83000	0.09883	97,880	0.24	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												84,564,236.00	824	12,519
R209	On	06/02/2020	Bond Future			10.01974	72.41983	9.98494	72.63380		12.17	284,030,573.26	3,922	103,380
R209	On	07/05/2020	Bond Future			10.09405	70.58937	10.05842	70.80566		12.97	0.00	0	0
R209	On	06/08/2020	Bond Future			10.16919	71.88762	10.13233	72.10854		12.59	0.00	0	0
R209	On	05/11/2020	Bond Future			10.24284	70.09013	10.20483	70.31508		13.23	0.00	0	0
Total R209 Future												284,030,573.26	3,922	103,380
R209	On	06/02/2020	Bond Future	9.51	Call			403.26000	0.40326	353,430	11.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,420.44000	3.42044	3,584,580	11.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			417.73000	0.41773	366,610	11.43	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,369.48000	3.36948	3,532,330	11.43	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			389.14000	0.38914	340,590	11.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,471.84000	3.47184	3,637,260	11.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			4,009.99000	4.00999	4,187,250	11.22	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			267.44000	0.26744	230,730	11.22	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			891.23000	0.89123	828,550	12.13	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,673.01000	4.67301	4,826,620	12.13	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			910.27000	0.91027	846,670	12.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.47	Put			4,626.47000	4.62647	4,779,160	12.15	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			872.59000	0.87259	810,820	12.11	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,720.03000	4.72003	4,874,550	12.11	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	10.85	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			37,299.73000	37.29973	37,520,650	10.85	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	10.85	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			37,191.38000	37.19138	37,412,300	10.85	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	10.85	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,408.22000	37.40822	37,629,140	10.85	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,910.28000	2.91028	2,800,960	12.81	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			4,140.74000	4.14074	4,256,370	12.81	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,940.47000	2.94047	2,830,500	12.83	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			4,110.14000	4.11014	4,225,120	12.83	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,970.80000	2.97080	2,860,180	12.84	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			4,079.75000	4.07975	4,194,080	12.84	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												284,030,573.26	3,922	110,880
R210	On	06/02/2020	Bond Future			188.58991	188.58991	188.72757	188.72757			9,618,085.41	51	1,721
R210	On	07/05/2020	Bond Future			189.43197	189.43197	189.56146	189.56146			0.00	0	0
R210	On	06/08/2020	Bond Future			193.01331	193.01331	193.14679	193.14679			0.00	0	0
R210	On	05/11/2020	Bond Future			193.92309	193.92309	194.05216	194.05216			0.00	0	0
Total R210 Future												9,618,085.41	51	1,721
Total For R210												9,618,085.41	51	1,721
R212	On	06/02/2020	Bond Future			161.73413	161.73413	161.72076	161.72076			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.72323	164.72323	164.70603	164.70603			0.00	0	0
R212	On	06/08/2020	Bond Future			165.54931	165.54931	165.52741	165.52741			0.00	0	0
R212	On	05/11/2020	Bond Future			168.65869	168.65869	168.63625	168.63625			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			9.53244	86.09434	9.52841	86.11834		9.45	0.00	0	24,118
R213	On	07/05/2020	Bond Future			9.60379	84.11264	9.59993	84.13523		10.03	0.00	0	0
R213	On	06/08/2020	Bond Future			9.67572	85.66100	9.67159	85.68473		9.68	0.00	0	0
R213	On	05/11/2020	Bond Future			9.75043	83.72165	9.74615	83.74580		10.10	0.00	0	0
Total R213 Future												0.00	0	24,118
R213	On	06/02/2020	Bond Future	9.27	Call			721.02000	0.72102	703,830	9.23	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,278.78000	2.27878	2,285,590	9.23	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			741.88000	0.74188	724,450	9.24	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,238.64000	2.23864	2,245,210	9.24	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			700.55000	0.70055	683,600	9.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.26	Put			2,319.37000	2.31937	2,326,420	9.22	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			4,306.51000	4.30651	4,317,670	9.45	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			783.81000	0.78381	772,660	9.42	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			4,395.58000	4.39558	4,407,020	9.42	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			801.02000	0.80102	789,730	9.43	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			4,350.90000	4.35090	4,362,200	9.43	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			818.46000	0.81846	807,030	9.45	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,617.98000	1.61798	1,604,100	9.05	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,850.66000	3.85066	3,860,510	9.05	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,643.03000	1.64303	1,629,030	9.06	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,816.19000	3.81619	3,825,920	9.06	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,668.27000	1.66827	1,654,170	9.08	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,781.97000	3.78197	3,791,600	9.08	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,650.61000	3.65061	3,658,650	9.85	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,793.07000	2.79307	2,776,870	9.87	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,623.62000	3.62362	3,631,570	9.87	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,823.12000	2.82312	2,806,850	9.88	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,596.49000	3.59649	3,604,370	9.88	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,762.83000	2.76283	2,746,720	9.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,118
R214	On	06/02/2020	Bond Future			10.28431	70.59882	10.24957	70.81804		13.18	0.00	0	17,680
R214	On	07/05/2020	Bond Future			10.35868	68.58821	10.32312	68.80997		14.09	0.00	0	0
R214	On	06/08/2020	Bond Future			10.43375	69.84944	10.39699	70.07590		13.68	0.00	0	0
R214	On	05/11/2020	Bond Future			10.51019	67.86752	10.47229	68.09823		14.44	0.00	0	0
Total R214 Future												0.00	0	17,680
R214	On	06/02/2020	Bond Future	9.72	Call			362.26000	0.36226	316,500	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,848.87000	3.84887	4,022,330	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			375.83000	0.37583	328,820	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,794.00000	3.79400	3,966,210	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			349.12000	0.34912	304,590	12.21	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,904.27000	3.90427	4,078,960	12.21	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			5,036.20000	5.03620	5,231,090	11.82	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			158.81000	0.15881	134,480	11.82	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			3,074.36000	3.07436	3,227,650	12.54	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			603.61000	0.60361	537,680	12.54	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,193.48000	2.19348	2,048,950	13.47	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			1,128.75000	1.12875	1,203,440	13.47	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			7,189.97000	7.18997	7,380,140	12.40	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			353.08000	0.35308	321,490	12.40	0.00	0	1,250

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/05/2020	Bond Future	9.91	Put			4,041.46000	4.04146	4,179,790	13.55	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,377.91000	1.37791	1,294,480	13.55	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			3,786.22000	3.78622	3,637,480	14.85	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,731.20000	1.73120	1,804,220	14.85	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,043.45000	1.04345	974,110	13.29	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,715.35000	4.71535	4,867,770	13.29	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,064.10000	1.06410	993,830	13.31	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,668.07000	4.66807	4,819,560	13.31	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,023.04000	1.02304	954,630	13.27	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,762.97000	4.76297	4,916,320	13.27	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			1,867.54000	1.86754	1,776,600	12.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,523.70000	4.52370	4,659,220	12.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			1,894.34000	1.89434	1,802,590	12.85	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,484.88000	4.48488	4,619,590	12.85	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,840.94000	1.84094	1,750,810	12.81	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,562.82000	4.56282	4,699,150	12.81	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,061.41000	3.06141	2,949,230	14.04	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,440.36000	4.44036	4,558,890	14.04	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,091.79000	3.09179	2,978,960	14.06	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,407.75000	4.40775	4,525,630	14.06	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,030.91000	3.03091	2,919,380	14.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,472.95000	4.47295	4,592,130	14.02	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	24,430
Total for Bond												660,863,999.82	31,083	1,194,118
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/02/2020 GOVI			684.12100	684.12100	685.23000	685.23000			0.00	0	1,242
GOVI On 07/05/2020 GOVI			696.60000	696.60000	697.71400	697.71400			0.00	0	0
GOVI On 06/08/2020 GOVI			709.46900	709.46900	710.60900	710.60900			0.00	0	0
Total GOVI Future									0.00	0	1,242
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			179,100.00000	17.91000	190,190,000		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			179,200.00000	17.92000	190,290,000		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			179,000.00000	17.90000	190,090,000		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			222,760.00000	22.27600	233,900,000		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			222,860.00000	22.28600	234,000,000		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			222,660.00000	22.26600	233,800,000		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			175,210.00000	17.52100	186,610,000		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			175,310.00000	17.53100	186,710,000		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			175,110.00000	17.51100	186,510,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,242
Total for GOVI									0.00	0	1,242
AL37 On 06/02/2020 Index Future			677.15500	677.15500	676.78900	676.78900			0.00	0	0
AL37 On 07/05/2020 Index Future			689.50600	689.50600	689.11900	689.11900			0.00	0	0
AL37 On 06/08/2020 Index Future			702.24400	702.24400	701.85600	701.85600			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/02/2020 Index Future			778.57200	778.57200	778.65000	778.65000			0.00	0	0
AL7T On 07/05/2020 Index Future			792.77300	792.77300	792.83500	792.83500			0.00	0	0
AL7T On 06/08/2020 Index Future			807.41900	807.41900	807.48900	807.48900			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	06/02/2020	Index Future			692.08200	692.08200	693.11300	693.11300			0.00	0	414
ALBI	On	07/05/2020	Index Future			704.70600	704.70600	705.74100	705.74100			0.00	0	0
ALBI	On	06/08/2020	Index Future			717.72500	717.72500	718.78400	718.78400			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			258.80600	258.80600	258.83200	258.83200			0.00	0	1,011
IGOV	On	07/05/2020	Index Future			263.59000	263.59000	263.61000	263.61000			0.00	0	47
IGOV	On	06/08/2020	Index Future			268.52100	268.52100	268.54400	268.54400			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			95.39000	95.39000	95.44000	95.44000			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 :												660,863,999.82	31,083	1,196,883
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.70563			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			8.23500	102.91068	8.23500	102.88799			0.00	0	162,000,000
Total AA07 SPOT												0.00	0	162,000,000
Total For AA07												0.00	0	162,000,000
AB01/R	On	24/11/2020	Spot Bond			10.00000	100.97100	10.00000	100.94500			0.00	0	0
Total AB01/R186 SPOT												0.00	0	0
Total For AB01/R186												0.00	0	0
AB016L	On	05/02/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT												0.00	0	0
Total For AB016U												0.00	0	0
AB017L	On	05/02/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.86096	11.37000	102.82971				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	103.00752	11.81000	102.97505				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	41.12073	100.00000	41.02922				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	37.01306	100.00000	36.93159				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700			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			5.20500	5.20500	5.20500	277.60768		312,300,000,000.00	60,000,000	30,000,000	
Total ABCPI3 SPOT								312,300,000,000.00	60,000,000	30,000,000	
Total For ABCPI3								312,300,000,000.00	60,000,000	30,000,000	
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	102.19654		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	101.99815		0.00	0	0	
Total ABFN09 SPOT								0.00	0	0	
Total For ABFN09								0.00	0	0	
ABFN10 On 14/05/2020 Spot Bond					0.00000	100.83727		0.00	0	0	
Total ABFN13 SPOT								0.00	0	0	
Total For ABFN13								0.00	0	0	
ABFN11 On 14/05/2022 Spot Bond					0.00000	101.70427		0.00	0	0	
Total ABFN14 SPOT								0.00	0	0	
Total For ABFN14								0.00	0	0	
ABFN12 On 11/11/2020 Spot Bond					0.00000	101.06682		0.00	0	0	
Total ABFN15 SPOT								0.00	0	0	
Total For ABFN15								0.00	0	0	
ABFN13 On 11/11/2022 Spot Bond					0.00000	101.85861		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.38336				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	100.33334				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	101.12245				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	102.19090				0.00	140,000,000	70,000,000
Total ABFN22 SPOT										0.00	140,000,000	70,000,000
Total For ABFN22										0.00	140,000,000	70,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.80069				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	101.20948				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	102.56954				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	103.12449				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	100.37234				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	100.29435				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.58856				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	100.44105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.43517				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3:On 15/11/2023 Spot Bond					0.00000	100.61601				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	100.75358				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	100.79573				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	101.15833				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	100.82990				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	102.15721				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	100.93846				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	101.74550				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	101.77603				0.00	0	140,000,000
Total ABFN40 SPOT										0.00	0	140,000,000
Total For ABFN40										0.00	0	140,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.79788				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	101.82400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN42 SPOT									0.00	0	0
Total For ABFN42									0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.13070			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	101.15040			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	101.16452			0.00	0	0
Total ABFN45 SPOT									0.00	0	0
Total For ABFN45									0.00	0	0
ABJ01 On 03/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	6,000,000,000	40,000,000,000	
Total ABJ01 SPOT								10,000,000,000,000.00	6,000,000,000	40,000,000,000	
Total For ABJ01								10,000,000,000,000.00	6,000,000,000	40,000,000,000	
ABK10 On 14/02/2020 Spot Bond					0.00000	100.79113			0.00	0	1,000,000,000
Total ABK10 SPOT								0.00	0	1,000,000,000	
Total For ABK10								0.00	0	1,000,000,000	
ABK12 On 20/05/2022 Spot Bond					0.00000	100.44335			0.00	0	0
Total ABK12 SPOT								0.00	0	0	
Total For ABK12								0.00	0	0	
ABK6 On 05/06/2020 Spot Bond					0.00000	99.99993			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	99.55331			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			6.62000	6.62000	6.62000	150.28733			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	82.15674	100.00000	81.98356			0.00	0	0
Total ABKI02/R212 SPOT								0.00	0	0	
Total For ABKI02/R212								0.00	0	0	
ABKI03 On 13/10/2021 Spot Bond			6.93000	6.93000	6.93000	133.15325			0.00	0	5,142,500,000
Total ABKI03 SPOT								0.00	0	5,142,500,000	
Total For ABKI03								0.00	0	5,142,500,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	30.36772	100.00000	30.29792			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.31500	8.31500	8.31500	126.66069				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	11.93747	100.00000	11.90987				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	95.97115				0.00	0	253,500,000
Total ABKS1 SPOT										0.00	0	253,500,000
Total For ABKS1										0.00	0	253,500,000
ABN05 On 18/04/2021 Spot Bond			4.51500	204.36256	4.51500	204.32017				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			4.51500	4.51500	4.51500	130.05638				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			4.65000	4.65000	4.65000	173.10651				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			4.41000	4.41000	4.41000	209.48417				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			9.07500	9.07500	9.07500	98.39014				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.88000	9.88000	9.88000	107.87464				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			7.73500	7.73500	7.73500	99.98889				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.42500	10.42500	10.42500	105.14804				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			7.76000	103.56446	7.76000	103.54291				0.00	0	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.64000	101.23945	7.64000	101.21895				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	100.57398	9.20000	100.54962				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			8.44000	103.24667	8.44000	103.22322				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			7.79000	101.95991	7.79000	101.93850				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.39500	104.15451	8.39500	104.13097				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			8.67500	108.54665	8.67500	108.52133				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			9.22500	108.52594	9.22500	108.49907				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			8.43500	106.38831	8.43500	106.36416				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			7.84000	100.26647	7.84000	100.24573				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.08500	100.63776	9.08500	100.61321				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.03674	100.00000	11.01219				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			4.05500	4.05500	4.05500	289.25527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.63000	160.14203	3.63000	160.11268				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.32500	11.32500	11.32500	102.98588				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700				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	101.97465				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.93321				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.06000	8.06000	8.06000	102.16161				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	241.12925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	241.16095				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	101.88162				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	101.88786				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.09093				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	102.21647				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.92298				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.92931				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.92931				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.96458				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.96458				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	163.33649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	165.00241				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	99.68750				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	101.86298				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	100.59229				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	100.92922				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	101.85466				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	101.82355				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	100.44384				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	101.64012				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	100.31985				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.32173				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	100.15231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.25235				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	104.35751				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	102.11802				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			075,000,000,000,000.00	280,750,000,000	137,600,000,000	
Total AGT03 SPOT									'5,000,000,000,000.00	280,750,000,000	137,600,000,000	0
Total For AGT03									'5,000,000,000,000.00	280,750,000,000	137,600,000,000	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.11228				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	100.86744				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	100.98630				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	101.09280				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.08630				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	101.15787				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.22940				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	101.46317				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.53449				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	100.79510				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	100.32705				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			9.26500	104.67885	9.26500	104.65309				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	100.33833				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	100.35337				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	100.45822				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	100.31758				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	100.32698				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	100.33825				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.35327				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	100.45800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.13000	108.46992	9.13000	108.44347				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			8.76500	101.94008	8.76500	101.91605				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			10.97000	94.23215	10.97000	94.20450				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			4.80000	175.13763	4.80000	175.09995				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										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	101.12246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.64746				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	100.77306				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	101.73718				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	100.42207				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	101.02247				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	99.86329				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	101.78485				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.66000	226.74116	4.66000	226.69324				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.67500	203.63065	4.67500	203.58755				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	101.08561				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	100.93391				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	100.87224				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06L On 07/02/2020 Spot Bond					0.00000	100.66475				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	102.11154				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	101.79858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	102.42121				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	100.05058				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	152.42056				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	101.08591				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	100.58306				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	91.89782				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	100.01711				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	99.90877				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	102.37888				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	102.35817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
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			4.36000	157.77110	4.36000	157.73911				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	102.66123				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	87.68369				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	100.74961				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	100.76767				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.40500	157.62639	4.40500	157.59426				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	57.28795				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	100.01878				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			5.29000	165.32213	5.29000	165.28443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	100.66957				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	100.38727				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond					0.00000	102.59331				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 20/06/2022 Spot Bond					0.00000	102.07246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	99.84621				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	101.64196				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			5.07000	98.49262	5.07000	98.47082				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	101.75723				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	101.77424				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	101.87743				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	100.28026				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	100.30526				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	100.16049				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	100.14277				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	99.96392				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	100.13705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	102.06831				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	101.76760				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	100.48099				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	100.36752				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	100.33758				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	99.81111				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	101.72164				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	101.85053				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	102.19261				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	104.66579				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	102.02666				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	100.88100				0.00	0	14,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	101.43529				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.62500	4.62500	4.62500	92.90523				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.86000	4.86000	4.86000	88.96829				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	101.78579				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.95002				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.58965				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	101.79450				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.83000	101.77438	4.83000	101.75248				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	101.87123				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	100.52083				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	100.52083				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	101.75716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	101.85049				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	101.81939				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	101.81939				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	100.01647				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	101.97526				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	101.53679				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	101.49846				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	100.89145				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	99.72731				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	99.72731				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	100.81785				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	100.41505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,900,000,000
Total ASN395 SPOT										0.00	0	4,900,000,000
Total For ASN395										0.00	0	4,900,000,000
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	100.48919				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			7.78500	101.69771	7.78500	101.67649				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			8.01000	104.49283	8.01000	104.47028				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.82863	9.30000	101.80320				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	101.68110				0.00	0	2,675,000,000
Total BAW22 SPOT										0.00	0	2,675,000,000
Total For BAW22										0.00	0	2,675,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	101.07541				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	100.98422				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	100.30534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	99.99985				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	101.47315				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	105.37384				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	102.97405				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			11.36000	11.36000	11.36000	105.86241				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	102.15321				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	102.02750				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.76771				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.04544				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.58014				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.02761				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.16500	11.16500	11.16500	102.00922				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.91102				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	101.91102				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	101.91102				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			11.93500	11.93500	11.93500	103.22191				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.37781				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.86638				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	102.18656				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.18661				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	101.86980				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	102.58317				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	104.97886				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.67280				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.31456				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	102.35844				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	102.35844				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	102.35844				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	102.04262				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	102.35911				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.35911				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.35911				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.12043				0.00	2,000,000,000	1,000,000,000
Total BC126 SPOT										0.00	2,000,000,000	1,000,000,000
Total For BC126										0.00	2,000,000,000	1,000,000,000
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.53781				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	99.91616				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			8.88000	8.88000	8.88000	96.62566				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	9.15515	100.00000	9.13489				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	100.73435				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	99.99989				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.28436				0.00	120,000,000	60,000,000
Total BGL03 SPOT										0.00	120,000,000	60,000,000
Total For BGL03										0.00	120,000,000	60,000,000
BGL04 On 05/02/2020 Spot Bond			8.16500	103.61116	8.16500	103.58830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.86000	103.92499	9.86000	103.89752				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	101.46780				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			9.76500	107.83197	9.76500	107.80373				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.05342				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			9.56000	103.50608	9.56000	103.47952				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	104.06473				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			10.34000	103.72351	10.34000	103.69478				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.19868				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.76500	108.03710	8.76500	108.01192				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	104.85802				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	106.25908				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.29015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.39204				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	104.65133				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	105.11579				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	106.38837				0.00	0	31,634,300
Total BGT01 SPOT										0.00	0	31,634,300
Total For BGT01										0.00	0	31,634,300
BID07 On 30/06/2020 Spot Bond					0.00000	101.98430				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	102.76936				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	100.54953				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.45133				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			8.50500	104.14730	8.50500	104.12348				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	99.95405				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	99.74489				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	100.83114				0.00	1,000,000,000	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 BID14 SPOT										0.00	1,000,000,000	500,000,000
Total For BID14										0.00	1,000,000,000	500,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.76656				0.00	19,000,000,000	19,000,000,000
Total BID15 SPOT										0.00	19,000,000,000	19,000,000,000
Total For BID15										0.00	19,000,000,000	19,000,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.91869				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	101.35389				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	100.36072				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	100.46723				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	101.69671				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	100.00569				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0.On 22/03/2021 Spot Bond					0.00000	101.62698				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1.On 23/07/2021 Spot Bond					0.00000	101.10207				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1.On 09/10/2023 Spot Bond					0.00000	101.61730				0.00	0	1,500,000,000
Total BPPF13 SPOT										0.00	0	1,500,000,000
Total For BPPF13										0.00	0	1,500,000,000
BPPF1.On 22/03/2020 Spot Bond					0.00000	101.55725				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1.On 23/07/2020 Spot Bond					0.00000	100.90828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1 On 23/01/2020 Spot Bond					0.00000	100.86163				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.33857				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.35309				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.36130				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.69814				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	101.67912				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	100.60246				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.59019				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			8.08000	100.85636	8.08000	100.83477				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	101.97878				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			8.08500	104.87680	8.08500	104.85396				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	101.03840				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	100.32072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.91485				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.82500	113.74419	9.82500	113.71438				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			9.62500	106.96674	9.62500	106.93927			11,550,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT									11,550,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02									11,550,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.82500	107.87595	9.82500	107.84752			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			9.87500	105.45597	9.87500	105.42834			0.00	0	1,000,000,000	
Total CCT04 SPOT									0.00	0	1,000,000,000	
Total For CCT04									0.00	0	1,000,000,000	
CGR14 On 25/11/2020 Spot Bond			10.00000	101.17290	10.00000	101.14650			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	102.41703			0.00	0	0	
Total CGR21 SPOT									0.00	0	0	
Total For CGR21									0.00	0	0	
CGR24 On 08/02/2021 Spot Bond					0.00000	102.02293			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	101.48347			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	101.31734			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	102.14454			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	100.65080			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	102.09514				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	100.96032				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	100.79586				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	101.73644				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	101.01531				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.29753				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.76960	3.14000	154.66608				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.33000	4.33000	4.33000	150.93991				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	101.17300	10.00000	101.14700				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	101.17300	10.00000	101.14700				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	101.17300	10.00000	101.14700				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	100.54990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.35500	98.54281	10.35500	98.51549				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			10.87500	99.90636	10.87500	99.87731				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	102.07256				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	100.53861				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 20/12/2023 Spot Bond					0.00000	101.36635				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 20/03/2024 Spot Bond			9.53500	105.70735	9.53500	105.68030				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 06/08/2023 Spot Bond					0.00000	100.82699				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			11.67500	107.00760	11.67500	106.97424				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	100.85816				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.96536				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	109.68576				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.36000	103.88621	8.36000	103.86284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	100.75736	10.98000	100.72777				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.29104	11.00000	102.26095				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	102.04727				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.46500	104.56151	11.46500	104.52950				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	102.22972				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.84001				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.02167				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/12/2019 Spot Bond					0.00000	102.53052				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.85051				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	102.06683				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.60774				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.52055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.51773				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.85039				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.28096				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.86076				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	102.56120				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.37907				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.28556				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.83933				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.57276				0.00	0	207,000,000
Total CLN413 SPOT										0.00	0	207,000,000
Total For CLN413										0.00	0	207,000,000
CLN414 On 20/09/2020 Spot Bond					0.00000	102.13024				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.44334				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	102.04487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	102.23388				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	105.01232				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	101.27171				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	103.13803				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	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	102.66874				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					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	102.03702				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	101.94374				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	101.61848				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			8.26000	104.54864	8.26000	104.52539				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.63000	156.90541	4.63000	156.87248				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.76500	116.97180	6.76500	116.94065				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.00500	115.66481	7.00500	115.63329				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	102.30037				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.42381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.78259				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	100.14911				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	103.02697				0.00	7,100,000,000	7,100,000,000
Total CLN461 SPOT										0.00	7,100,000,000	7,100,000,000
Total For CLN461										0.00	7,100,000,000	7,100,000,000
CLN462 On 16/02/2022 Spot Bond			9.53000	106.28104	9.53000	106.25416				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.28500	103.81552	9.28500	103.78963				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	99.73364				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	101.58530				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	101.57016				0.00	0	1,178,300,000
Total CLN468 SPOT										0.00	0	1,178,300,000
Total For CLN468										0.00	0	1,178,300,000
CLN469 On 28/03/2022 Spot Bond					0.00000	102.57752				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.43325				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	99.87334				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	102.05771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	27.70901	100.00000	27.64735				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	99.87386				0.00	2,500,000,000	2,500,000,000
Total CLN481 SPOT										0.00	2,500,000,000	2,500,000,000
Total For CLN481										0.00	2,500,000,000	2,500,000,000
CLN482 On 20/05/2021 Spot Bond					0.00000	100.42341				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.74342				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.29312				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.46000	102.25874	8.46000	102.23560				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	102.37347				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			11.96500	101.13782	11.96500	101.35797				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			8.76500	104.12839	8.76500	104.10411				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	101.66107				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	102.56910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	102.05588				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.96000	96.43444	10.96000	101.94867			5,480,000,000,000.00	500,000,000	500,000,000	
Total CLN494 SPOT									5,480,000,000,000.00	500,000,000	500,000,000	
Total For CLN494									5,480,000,000,000.00	500,000,000	500,000,000	
CLN494 On 29/08/2020 Spot Bond					0.00000	100.14019			0.00	0	0	
Total CLN495 SPOT									0.00	0	0	
Total For CLN495									0.00	0	0	
CLN495 On 04/09/2024 Spot Bond			9.16500	105.96456	9.16500	105.93848			0.00	0	0	
Total CLN496 SPOT									0.00	0	0	
Total For CLN496									0.00	0	0	
CLN496 On 04/09/2024 Spot Bond					0.00000	101.43046			0.00	0	0	
Total CLN497 SPOT									0.00	0	0	
Total For CLN497									0.00	0	0	
CLN497 On 08/06/2022 Spot Bond					0.00000	102.03083			0.00	0	0	
Total CLN498 SPOT									0.00	0	0	
Total For CLN498									0.00	0	0	
CLN498 On 20/05/2021 Spot Bond					0.00000	100.36690			0.00	0	0	
Total CLN499 SPOT									0.00	0	0	
Total For CLN499									0.00	0	0	
CLN499 On 10/10/2020 Spot Bond					0.00000	101.31307			0.00	0	0	
Total CLN500 SPOT									0.00	0	0	
Total For CLN500									0.00	0	0	
CLN500 On 11/10/2022 Spot Bond					0.00000	101.37909			0.00	0	0	
Total CLN501 SPOT									0.00	0	0	
Total For CLN501									0.00	0	0	
CLN501 On 11/10/2024 Spot Bond					0.00000	101.43121			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	101.43121			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	100.97907			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	102.46942				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	100.26812				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	101.35660				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	97.96647				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	103.15326	9.96000	102.18651				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.33148	10.01000	100.96538				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.25514				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	101.16861	9.60000	101.13571				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	99.83957				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.81874				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.19050				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.53329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	102.19835	9.20000	102.17310				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.98479				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.92934				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	102.27664				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.21676				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.00403				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	99.84662				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	99.83957				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	104.09560				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.95427				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.19680				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.10500	10.10500	10.10500	104.94545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.29675				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	100.98485				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.43543				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	102.46196				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.33505				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	114.30400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	100.01744				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	103.71525				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.31516				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			9.57500	105.05099	9.57500	105.02430				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			9.62500	103.67124	9.62500	103.64448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.71500	102.62793	9.71500	102.60119				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			4.79500	4.79500	4.79500	104.29600				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	257.09274				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			4.79500	4.79500	4.79500	104.29510				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	109.08700				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	114.64800				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	103.43660				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.50297				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	100.55483				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	100.24507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	101.43446				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	116.24100				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	100.59517				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	100.43301	10.16000	100.62817				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			9.57500	104.69693	9.57500	103.23213				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	100.66162				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	100.32131				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	101.46757				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	100.02292				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.57257				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	100.57594				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	100.58186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.80500	102.85340	9.80500	101.39122				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	100.57339				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	100.55699				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	100.57450				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	99.72242				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	102.07855				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	101.16412				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	101.60439				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	101.62000				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	100.58307				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	100.01454				0.00	0	27,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	102.18451				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	101.09280				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.01322				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.33960				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	102.10723				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	101.82876				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	101.88983				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	102.15612				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	101.75501				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.98500	122.38941	4.98500	100.19110				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	100.24239				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	99.90374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	101.62659				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.24239				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	102.09940				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	101.54347				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	99.89091				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	101.88983				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	101.88983				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	100.02204				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	102.87821				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	100.68595				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	100.53641				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	101.45213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	101.21564				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	100.31060				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	100.92515	9.32000	100.90003				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	101.00134				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	101.44509				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	99.90875				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	100.30371				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	100.01442				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.30327				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	101.64313				0.00	80,000,000	40,000,000
Total CLN616 SPOT										0.00	80,000,000	40,000,000
Total For CLN616										0.00	80,000,000	40,000,000
CLN616 On 20/12/2024 Spot Bond					0.00000	101.32991				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	101.30762				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	100.01318				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	100.81326				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	100.81145				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	100.75192				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	100.92779				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	100.66499				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			8.99000	103.17193	8.99000	103.25966				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	100.42403				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.53613				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			11.57000	90.79169	11.57000	86.96985				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	100.29845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN629 SPOT									0.00	0	0
Total For CLN629									0.00	0	0
CLN63(On 19/08/2025 Spot Bond			10.27500	102.04286	10.27500	99.47451			0.00	0	0
Total CLN630 SPOT									0.00	0	0
Total For CLN630									0.00	0	0
CLN63(On 19/08/2025 Spot Bond					0.00000	100.19172			0.00	0	0
Total CLN631 SPOT									0.00	0	0
Total For CLN631									0.00	0	0
CLN63(On 21/05/2021 Spot Bond					0.00000	100.14437			0.00	0	0
Total CLN632 SPOT									0.00	0	0
Total For CLN632									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.88000	96.64860	8.88000	96.62566			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF1(On 20/06/2020 Spot Bond					0.00000	101.87113			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1(On 17/08/2021 Spot Bond					0.00000	100.42045			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			8.56500	110.83600	8.56500	110.81060			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.44000	104.98295	8.44000	104.95912			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			10.13500	111.41954	10.13500	111.38945			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.94500	104.41912	8.94500	104.39416			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			9.60000	100.20156	9.60000	100.17589			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			11.27000	96.06879	11.27000	96.04002		4,508,000,000,000.00	400,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COT02 SPOT									4,508,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,508,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.22500	90.51756	11.22500	90.49055			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			11.58000	11.58000	11.58000	102.44389			0.00	0	500,000,000
Total CPV01 SPOT									0.00	0	500,000,000
Total For CPV01									0.00	0	500,000,000
CS002 On 17/12/2020 Spot Bond					0.00000	101.82739			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	99.99937			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.80630			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	101.63313			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.74097			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	99.86915			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	100.82431				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	100.38295				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	99.86663				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	101.70033				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	101.62269				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	101.82578				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	103.50680				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	100.32361				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	101.78190				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			9.54500	9.54500	9.54500	103.94416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.58182				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.21000	105.37218	8.21000	105.34902				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			8.13500	103.27489	8.13500	103.25220				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	89.30987	100.00000	89.10169				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			8.36500	107.25921	8.36500	107.23534			16,730,000,000.00	2,000,000	2,018,000,000	
Total DV23 SPOT									16,730,000,000.00	2,000,000	2,018,000,000	
Total For DV23									16,730,000,000.00	2,000,000	2,018,000,000	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.07332	100.00000	19.03135			0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.07332	100.00000	19.03135			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			8.66500	106.41787	8.66500	106.39335			0.00	0	0	
Total DV24 SPOT									0.00	0	0	
Total For DV24									0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.86887	9.69000	102.84243			0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.86887	9.69000	102.84243			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			11.27000	96.38984	11.27000	96.36112			0.00	0	0	
Total DV29 SPOT									0.00	0	0	
Total For DV29									0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.98907	10.10000	102.96149			0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.98907	10.10000	102.96149			0.00	0	0	
Total DV29/R213 SPOT									0.00	0	0	
Total For DV29/R213									0.00	0	0	
DVF20I On 28/03/2020 Spot Bond					0.00000	101.56469			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	100.13880				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20(On 23/10/2020 Spot Bond					0.00000	101.12706				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	100.14141				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	102.02683				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22(On 29/08/2022 Spot Bond					0.00000	100.79264				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	101.31254				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.40479				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	101.92571				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	102.06212				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	102.70464				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	100.00827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVFB21 SPOT									0.00	0	0
Total For DVFB21									0.00	0	0
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.19780			0.00	0	80,000,000
Total DVFB25 SPOT									0.00	0	80,000,000
Total For DVFB25									0.00	0	80,000,000
DVFB25 On 31/05/2026 Spot Bond					0.00000	100.50668			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	68.71956	100.00000	68.56829			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
E174 On 01/08/2020 Spot Bond			8.21500	107.93389	8.21500	107.91027			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			8.31500	112.49445	8.31500	112.46954			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			8.07000	102.57968	8.07000	102.55750			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.17000	105.41587	8.17000	105.39269			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			9.07500	105.28397	9.07500	105.25831			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			4.92000	101.78113	4.92000	101.75884			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			4.72000	91.46933	4.72000	91.44993			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	128.10665	2.25000	128.08791			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.58000	127.75737	4.57000	127.82455				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			4.60000	113.41399	4.60000	113.39014				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			4.44000	113.59108	4.44000	113.56781				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			4.58000	102.59922	4.58000	102.57776				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			4.69000	93.24939	4.69000	93.22967				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	128.10665	2.25000	128.08791				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	114.73201				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	112.91751				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			7.89000	105.38328	7.89000	105.36112				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			7.89500	105.84243	7.89500	105.81992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.22500	100.25626	10.22500	100.22879				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.07000	11.07000	11.07000	94.22745				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.12000	11.12000	11.12000	99.79129				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			10.37500	10.37500	10.37500	104.33791				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			10.22500	10.22500	10.22500	105.03528				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			11.35500	11.35500	11.35500	87.55072				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.17133				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	101.08993				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	102.21995				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.06891				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	100.85014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	99.84997				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	100.01343				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	100.21912				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	101.17917				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	100.16522				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	100.02256				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	99.91460				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	99.91300				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	99.82059				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	99.84612				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	100.64760				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.02046				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	99.85621				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	100.58841				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	101.39534				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	101.02120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I 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
EQT00I On 03/06/2022 Spot Bond					0.00000	100.04296				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00I On 03/06/2024 Spot Bond					0.00000	100.04367				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00I On 16/04/2025 Spot Bond					0.00000	101.15914				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01I 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
ERS3BI On 17/05/2022 Spot Bond					0.00000	100.40104				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3BI On 17/08/2022 Spot Bond					0.00000	100.38953				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3CI On 17/05/2022 Spot Bond					0.00000	100.41937				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3CI On 17/08/2022 Spot Bond					0.00000	100.39182				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1I On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2I On 17/08/2020 Spot Bond					0.00000	100.76995				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2I On 17/08/2020 Spot Bond					0.00000	100.38954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.40327			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	100.38591			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	100.38032			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			8.56500	107.49498	8.56500	107.47049		651,094,170,000,000.00	76,018,000,000	85,810,000,000	
Total ES23 SPOT								51,094,170,000,000.00	76,018,000,000	85,810,000,000	
Total For ES23								51,094,170,000,000.00	76,018,000,000	85,810,000,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.61707	10.00000	103.58961		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			9.65500	92.97759	9.65500	92.95364		11,875,650,000,000.00	1,230,000,000	6,792,415,200	
Total ES26 SPOT								11,875,650,000,000.00	1,230,000,000	6,792,415,200	
Total For ES26								11,875,650,000,000.00	1,230,000,000	6,792,415,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.37686	7.85000	101.35553		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			11.11500	76.47058	11.08000	76.64639		377,910,000,000.00	34,000,000	230,000,000	
Total ES33 SPOT								377,910,000,000.00	34,000,000	230,000,000	
Total For ES33								377,910,000,000.00	34,000,000	230,000,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.67248	7.50000	101.65192		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.43000	77.44952	11.43000	77.42600		205,740,000,000.00	18,000,000	9,244,000,000	
Total ES42 SPOT								205,740,000,000.00	18,000,000	9,244,000,000	
Total For ES42								205,740,000,000.00	18,000,000	9,244,000,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.95983	8.50000	100.93686		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.10267				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	99.82405				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	99.81882				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	101.80919				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	101.87120				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.65898	100.00000	11.63073				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	18.91838	100.00000	18.87255				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.70074				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	100.52140				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.65034				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	100.35056				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	100.46484				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	100.47822				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	100.87711				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	100.04136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFC33 SPOT									0.00	0	0
Total For FIFC33									0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.55895			0.00	0	0
Total FIFC34 SPOT									0.00	0	0
Total For FIFC34									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FMLA1U SPOT									0.00	0	0
Total For FMLA1U									0.00	0	0
FNTF1U On 28/01/2020 Spot Bond					0.00000	102.51425			0.00	0	0
Total FNTF10 SPOT									0.00	0	0
Total For FNTF10									0.00	0	0
FNTG1U On 10/03/2020 Spot Bond					0.00000	101.76000			0.00	0	0
Total FNTG10 SPOT									0.00	0	0
Total For FNTG10									0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	101.09315			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	100.06559			0.00	0	0
Total FNTI10 SPOT									0.00	0	0
Total For FNTI10									0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	102.81951			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	102.15600			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	100.99181			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			10.26000	10.26000	10.26000	99.72859		3,283,200,000,000.00	320,000,000	160,000,000	

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 FRB14 SPOT									3,283,200,000,000.00	320,000,000	160,000,000
Total For FRB14									3,283,200,000,000.00	320,000,000	160,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	100.61605			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.92514			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.06750			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	104.98821			0.00	100,000,000	0
Total FRB18 SPOT									0.00	100,000,000	0
Total For FRB18									0.00	100,000,000	0
FRB19 On 14/04/2021 Spot Bond			10.26000	104.33285	10.26000	104.30433			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.17902			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	103.97648			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	105.27236			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	106.15851			0.00	300,000,000	0
Total FRB23 SPOT									0.00	300,000,000	0
Total For FRB23									0.00	300,000,000	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.89765			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	104.93653			0.00	0	1,060,000,000

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 FRB25 SPOT										0.00	0	1,060,000,000
Total For FRB25										0.00	0	1,060,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.11967				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			10.25500	99.77879	10.25500	99.75154				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			3.73000	159.81460	3.73000	159.78488				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			4.06500	4.06500	4.06500	289.15148			243,900,000,000.00		60,000,000	30,000,000
Total FRBI23 SPOT									243,900,000,000.00		60,000,000	30,000,000
Total For FRBI23									243,900,000,000.00		60,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			4.31500	4.31500	4.31500	131.30149				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			4.45000	175.67345	4.45000	175.63733				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	93.32807				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			4.76000	4.76000	4.76000	201.73883			95,200,000,000.00		20,000,000	10,000,000
Total FRBI33 SPOT									95,200,000,000.00		20,000,000	10,000,000
Total For FRBI33									95,200,000,000.00		20,000,000	10,000,000
FRBI46 On 31/03/2046 Spot Bond			5.33500	83.26232	5.33500	83.24323				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			5.22000	86.62906	5.22000	86.60945				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			7.80000	7.80000	7.80000	92.25072				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			8.62000	8.62000	8.62000	66.21163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			8.66000	8.66000	8.66000	65.43716				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			5.16500	5.16500	5.16500	126.10201				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	100.39661				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	92.41572				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700				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	103.39965				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	100.67620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.44000	157.51396	4.44000	157.48171				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	100.36291				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			5.30000	154.78301	5.30000	154.74777				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	102.86946				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	102.63151				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	108.31222				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	102.71304				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	108.52987				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	108.03632				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	102.74239				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	102.69341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.37134				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	102.48282				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	102.34724				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	101.87623				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	102.59468				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	100.91495				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	107.54762				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	101.87018				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	100.61564				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	101.93817				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	101.68205				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.12216				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.55708				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.88214				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	101.29026				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.22702				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.41738				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	104.39211				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	103.43114				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	100.88183				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.30974				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.89767	9.80000	100.87116				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.95861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275: On 12/12/2020 Spot Bond					0.00000	101.96320				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond					0.00000	100.02140				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277: On 27/03/2020 Spot Bond					0.00000	101.48746				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278: On 21/11/2022 Spot Bond					0.00000	100.32888				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279: On 20/12/2023 Spot Bond					0.00000	101.98532				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.30979				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282: On 26/01/2021 Spot Bond					0.00000	101.70295				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283: On 11/11/2024 Spot Bond					0.00000	100.70156				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284: On 20/12/2022 Spot Bond					0.00000	101.90514				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.47710				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286: On 01/02/2020 Spot Bond					0.00000	100.82261				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287: On 01/02/2020 Spot Bond					0.00000	100.82261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288(On 20/12/2022 Spot Bond					0.00000	101.81320				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289(On 20/06/2022 Spot Bond					0.00000	102.04758				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290(On 26/01/2021 Spot Bond					0.00000	101.02167				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291(On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.76527				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292(On 18/04/2021 Spot Bond					0.00000	101.06996				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293(On 18/04/2021 Spot Bond					0.00000	101.05695				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294(On 14/05/2024 Spot Bond					0.00000	100.52680				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	100.50929				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	100.51494				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	100.43677				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	102.19254				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC300(On 25/04/2023 Spot Bond					0.00000	101.62484				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	99.85905				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	100.64876				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	102.02620				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	101.43533				0.00	1,000,000,000	500,000,000
Total FRC304 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC304										0.00	1,000,000,000	500,000,000
FRC30: On 06/11/2023 Spot Bond					0.00000	100.78078				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30: On 27/02/2023 Spot Bond					0.00000	100.18136				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30: On 12/08/2020 Spot Bond					0.00000	100.49611				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	100.41287				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	101.78828				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	101.96034				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	99.37000				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	99.03000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31: On 20/06/2024 Spot Bond					0.00000	102.08892				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	101.48000				0.00	1,000,000,000	500,000,000
Total FRC314 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC314										0.00	1,000,000,000	500,000,000
FRC31: On 13/10/2026 Spot Bond					0.00000	99.79288				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	101.29418				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	100.86478				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	101.12737				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond					0.00000	101.18422				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	101.01314				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	101.27341				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	101.03964				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	100.76141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	100.49666				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	100.58806				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total FRC327 SPOT										0.00	0	2,500,000,000
Total For FRC327										0.00	0	2,500,000,000
FRC327 On 27/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total FRC328 SPOT										0.00	0	5,000,000,000
Total For FRC328										0.00	0	5,000,000,000
FRC66 On 31/01/2022 Spot Bond			5.08000	5.08000	5.08000	155.44142				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			5.02000	5.02000	5.02000	155.63127				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	155.69462				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U 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
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19U 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
FRD20U 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
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.35500	84.25688	5.35500	84.23736				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.29500	95.53311	5.29500	95.51139				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	100.82497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.84751				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	102.34093				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	101.02065				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	102.16689				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	100.47247				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	103.17525				0.00	500,000,000	400,000,000
Total FRJ25 SPOT										0.00	500,000,000	400,000,000
Total For FRJ25										0.00	500,000,000	400,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.15046				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	104.09246				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.71732				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U 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
FRS02U 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
FRS10U On 15/01/2024 Spot Bond			4.16800	4.16800	4.16800	106.15167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	105.89782				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.22389				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.94432				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.68000	103.89339	4.68000	103.87144				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.61000	205.05817	4.61000	205.01511				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.46000	93.43217	5.46000	93.41051				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	204.35473				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.71500	128.85210	4.71500	128.82475				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	119.05057	3.70500	119.02851				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.07000	98.49262	5.07000	98.47082				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.76000	201.78204	4.76000	201.73883				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.81000	200.70406	4.81000	200.66083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.24500	164.31318	4.24500	131.74047				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			4.84000	200.06066	4.84000	200.01742				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			6.04000	86.48687	6.04000	86.46550				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			5.47000	163.19611	5.47000	163.15811				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			5.57000	92.06320	5.57000	92.04159				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			4.99000	168.93659	4.99000	168.89940				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.05000	168.20650	5.05000	168.16921				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.35000	189.49670	5.35000	189.45317				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	110.48498				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.50000	92.93146	5.50000	92.90983				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.75500	5.75500	5.75500	89.79488				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.30000	95.46860	5.30000	95.44687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.86000	170.53096	4.86000	170.49401				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.12000	194.17462	5.12000	194.13120				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.99000	168.93659	4.99000	168.89940				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.99000	168.93659	4.99000	168.89940				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.28000	165.44118	5.28000	165.40348				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.01500	127.03018	5.01500	127.00222				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.14000	158.48092	4.14000	158.44973				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			5.34000	164.72841	5.34000	164.69061				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			5.38000	164.25517	5.38000	164.21731				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			4.98500	127.21105	4.98500	127.18314				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			4.80000	171.27263	4.80000	171.23580				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			5.39000	5.39000	5.39000	164.09924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.06744				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	14.05773				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	17.08938				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	19.36526				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	11.19093				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	12.70398				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	15.27165				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	17.19894				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	10.12936				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	10.14182				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	9.80173				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	16.70575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.15639				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	101.23094				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	13.49723				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	13.49722				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	16.38096				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	101.87920				0.00	300,000,000	100,000,000
Total FRS180 SPOT										0.00	300,000,000	100,000,000
Total For FRS180										0.00	300,000,000	100,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	101.74468				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	105.73974				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	110.81796				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	111.22160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	123.99686				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	119.00589				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/03/2020 Spot Bond					0.00000	101.10616				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	114.30093				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	53.01464				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	45.74767				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.66571				0.00	200,000,000,000	100,000,000,000
Total FRS197 SPOT										0.00	200,000,000,000	100,000,000,000
Total For FRS197										0.00	200,000,000,000	100,000,000,000
FRS197 On 03/08/2020 Spot Bond					0.00000	108.49656				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	100.72641				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	100.55799				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	100.21391				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	105.60795				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	101.10063				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	99.51391				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	101.24493				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	98.60613				0.00	0	293,000,000
Total FRS207 SPOT										0.00	0	293,000,000
Total For FRS207										0.00	0	293,000,000
FRS207 On 16/11/2020 Spot Bond					0.00000	100.78864				0.00	0	835,000,000
Total FRS208 SPOT										0.00	0	835,000,000
Total For FRS208										0.00	0	835,000,000
FRS208 On 18/11/2024 Spot Bond					0.00000	100.39600				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	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			3.86500	3.86500	3.86500	291.23534				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			3.75500	3.75500	3.75500	292.38908				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			4.47500	4.47500	4.47500	284.93496				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			3.93000	159.16226	3.93000	159.13181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.88808				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			3.63000	160.14203	3.63000	160.11268				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	100.73396				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			4.52000	98.45515	4.52000	98.43478				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			4.13000	72.55625	4.13000	104.68870				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.17500	4.17500	4.17500	132.18116				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.20500	4.20500	4.20500	131.99209				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			4.66500	4.66500	4.66500	283.00586				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			7.54000	102.50385	7.54000	102.48313				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.13500	8.13500	8.13500	100.96000				0.00	0	800,000,000
Total FRX23 SPOT										0.00	0	800,000,000
Total For FRX23										0.00	0	800,000,000
FRX24 On 10/12/2024 Spot Bond			8.47700	109.01060	8.47700	108.98587				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.60500	108.53486	8.60500	108.51001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.86500	104.88791	8.86500	104.86305			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.93500	109.08651	8.93500	109.06032			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.23500	108.82427	9.23500	108.79758			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			9.57500	104.48760	9.57500	104.46105			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.71000	101.31925	9.71000	101.29314			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.85500	106.58096	9.85500	106.55295			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.04500	75.37284	11.04500	75.35071			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	100.37498			0.00	1,550,030,364	387,507,591
Total FS3A5 SPOT									0.00	1,550,030,364	387,507,591
Total For FS3A5									0.00	1,550,030,364	387,507,591
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	100.41326			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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
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	100.30992				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	99.72009				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	100.61881				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	100.33772				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.12597				0.00	0	6,300,000,000
Total FS7A1 SPOT										0.00	0	6,300,000,000
Total For FS7A1										0.00	0	6,300,000,000
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.13058				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	100.13338				0.00	0	120,000,000
Total FS7A3 SPOT										0.00	0	120,000,000
Total For FS7A3										0.00	0	120,000,000
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.13420				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.95391				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	100.83518				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	100.69666				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	100.22567				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	100.22835				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.24580				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	100.26722				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	100.28060				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
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB30U SPOT									0.00	0	0
Total For GRB30U									0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB31U SPOT									0.00	0	0
Total For GRB31U									0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB32U SPOT									0.00	0	0
Total For GRB32U									0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB33U SPOT									0.00	0	0
Total For GRB33U									0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.39267	4.15000	102.37242		249,000,000,000.00		60,000,000	30,000,000
Total GRL35 SPOT								249,000,000,000.00		60,000,000	30,000,000
Total For GRL35								249,000,000,000.00		60,000,000	30,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.27792			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	101.36914			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	102.02534			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	101.39965			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	100.93566			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	101.34744			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	102.37368			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.00500	105.03204	9.00500	105.00676				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	99.98771				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.70209				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	102.57326				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.02500	100.83996	10.02500	100.81301				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	101.13063				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	102.39692				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	100.59848				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	99.99576				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	101.17971				0.00	5,160,000,000	2,580,000,000
Total GRT26G SPOT										0.00	5,160,000,000	2,580,000,000
Total For GRT26G										0.00	5,160,000,000	2,580,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.63410				0.00	140,000,000	70,000,000
Total GRT27 SPOT										0.00	140,000,000	70,000,000
Total For GRT27										0.00	140,000,000	70,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	99.89786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	99.89510				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.31254				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	100.15755				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	101.07712				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	101.10432				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	101.45633				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	101.56636				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	101.52112				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	100.80819				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	100.33244				0.00	0	4,900,000,000
Total GRT40 SPOT										0.00	0	4,900,000,000
Total For GRT40										0.00	0	4,900,000,000
GRT41 On 20/11/2024 Spot Bond					0.00000	100.33808				0.00	1,500,000,000	1,500,000,000
Total GRT41 SPOT										0.00	1,500,000,000	1,500,000,000
Total For GRT41										0.00	1,500,000,000	1,500,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	100.34734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
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	101.18404				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	100.12948				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	101.29538				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	101.31189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.66878				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.57899				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.97877				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	100.08745				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	99.91134				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	101.17300	10.00000	101.14700				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	100.39500				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	101.58768				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	101.52465				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			7.46500	104.80101	7.46500	104.78015				0.00	0	156,000,000

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 HWAY20 SPOT										0.00	0	156,000,000
Total For HWAY20										0.00	0	156,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	66.10895	100.00000	65.96343				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.37500	286.01487	4.37500	285.95658				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			4.56500	4.56500	4.56500	286.09236				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			4.68500	76.78744	4.68500	93.92599				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.01000	90.53008	11.01000	90.50371				0.00	0	480,000,000
Total HWAY34 SPOT										0.00	0	480,000,000
Total For HWAY34										0.00	0	480,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.26485	100.00000	12.23785				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.01000	90.19221	11.01000	90.16594				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	12.26451	100.00000	12.23750				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	101.20407				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	101.12702				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	100.15853				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	101.17300	10.00000	101.14700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.56500	136.11807	3.56500	136.09336			392,456,915,000,000.00	390,591,000,000	196,888,637,800
Total I2025 SPOT									12,456,915,000,000.00	390,591,000,000	196,888,637,800
Total For I2025									12,456,915,000,000.00	390,591,000,000	196,888,637,800
I2029 On 31/03/2029 Spot Bond			3.70000	100.33173	3.70000	100.31309			285,715,480,000,000.00	77,220,400,000	89,500,317,700
Total I2029 SPOT									15,715,480,000,000.00	77,220,400,000	89,500,317,700
Total For I2029									15,715,480,000,000.00	77,220,400,000	89,500,317,700
I2033 On 28/02/2033 Spot Bond			3.85500	99.56481	3.85500	99.54580			118,785,295,786,500.00	30,813,306,300	131,682,746,000
Total I2033 SPOT									18,785,295,786,500.00	30,813,306,300	131,682,746,000
Total For I2033									18,785,295,786,500.00	30,813,306,300	131,682,746,000
I2038 On 31/01/2038 Spot Bond			3.92000	115.49059	3.92000	115.46853			201,352,998,292,880.00	51,365,560,789	149,679,598,300
Total I2038 SPOT									11,352,998,292,880.00	51,365,560,789	149,679,598,300
Total For I2038									11,352,998,292,880.00	51,365,560,789	149,679,598,300
I2046 On 31/03/2046 Spot Bond			3.96000	105.39998	3.96000	105.37967			385,722,912,564,000.00	97,404,775,900	262,382,250,600
Total I2046 SPOT									15,722,912,564,000.00	97,404,775,900	262,382,250,600
Total For I2046									15,722,912,564,000.00	97,404,775,900	262,382,250,600
I2050 On 31/12/2050 Spot Bond			3.98000	108.96010	3.98000	108.93912			280,111,380,487,180.00	70,379,743,841	406,725,571,322
Total I2050 SPOT									30,111,380,487,180.00	70,379,743,841	406,725,571,322
Total For I2050									30,111,380,487,180.00	70,379,743,841	406,725,571,322
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.22515				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			8.48000	8.48000	8.48000	101.57013				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	100.56271				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	101.15326				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	100.93314				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			4.32500	286.52704	4.32500	286.46904				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	99.98187				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	100.53260				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	100.30827				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	100.62271				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	100.31687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.66376				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.91672				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	100.38502				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	101.14229				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	100.61536				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	100.47530				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	101.36936				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	101.23726				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	100.23423				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	101.21357				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	100.59674				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	100.54251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	99.85508			0.00	30,000,000,000	70,000,000,000
Total IBL133 SPOT									0.00	30,000,000,000	70,000,000,000
Total For IBL133									0.00	30,000,000,000	70,000,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	101.08944			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	100.30358			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	100.29143			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			3.68000	3.68000	3.68000	159.94867		10,304,000,000,000.00	2,800,000,000	1,400,000,000	
Total IBL36 SPOT								10,304,000,000,000.00	2,800,000,000	1,400,000,000	
Total For IBL36								10,304,000,000,000.00	2,800,000,000	1,400,000,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700		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			8.32000	102.68870	8.32000	102.66551		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			8.08000	103.73700	8.08000	103.71467		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			9.12500	106.93503	9.12500	106.90911		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.17641		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			3.78000	159.65119	3.78000	159.62130		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	100.71282		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.97636				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.21500	102.38577	9.21500	102.36044				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	101.31181				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			8.06000	103.49291	8.06000	103.47045				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	38.23059	100.00000	38.14551				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	100.22034				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	101.20580				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	100.99405				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.13077				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.64519	100.00000	11.61955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.11000	101.20110	8.11000	101.17912				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.32500	101.18668	9.32500	101.16136				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	100.66833				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			11.77000	97.76396	11.77000	97.66242				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	99.99980				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			9.82500	104.88018	9.82500	104.85270				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	101.33195				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	101.59186				0.00	0	7,870,000,000
Total IDCG13 SPOT										0.00	0	7,870,000,000
Total For IDCG13										0.00	0	7,870,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.51468				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	100.93843				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.84244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.63253				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	101.87117				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	102.37859				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.86473				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	6.42929	100.00000	6.41506				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			8.72500	99.88681	8.72500	99.86351				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.22000	101.93684	8.22000	101.91440				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	101.17300	10.00000	101.14700				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	100.07168				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	100.79072				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	100.84786				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	100.16548				0.00	20,000,000	10,000,000
Total ING383 SPOT										0.00	20,000,000	10,000,000
Total For ING383										0.00	20,000,000	10,000,000
ING384 On 30/09/2021 Spot Bond					0.00000	86.69731				0.00	20,000,000	10,000,000
Total ING384 SPOT										0.00	20,000,000	10,000,000
Total For ING384										0.00	20,000,000	10,000,000
ING394 On 31/01/2020 Spot Bond					0.00000	100.75333				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	100.87786				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	102.04233				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	102.23307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.36000	106.64066	10.36000	106.61139				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	105.54769				0.00	18,391,100	27,686,900
Total INLV05 SPOT										0.00	18,391,100	27,686,900
Total For INLV05										0.00	18,391,100	27,686,900
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	101.17300	10.00000	101.14700				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	100.02184				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	102.00713				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	101.89212				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.68673				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	101.70665				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	101.72656				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	101.80158				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	102.48896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.89437				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	100.70204				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	101.18504				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	100.56371				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	100.56997				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.64048				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	102.06892				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	101.53990				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC27 On 24/01/2020 Spot Bond					0.00000	100.81214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.95453	2.75000	100.94704				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			6.95000	146.86057	6.95000	146.82060				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			5.56500	5.56500	5.56500	123.73693				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			5.56500	5.56500	5.56500	123.73693				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	99.84750				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.11557				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			10.26000	106.33113	10.26000	106.30223				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.55330				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	104.91485				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	102.21393				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			5.88000	5.88000	5.88000	152.93774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.91915			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.61000	104.39102	10.61000	104.36137			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	104.88580			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			10.50000	10.50000	10.50000	103.93373			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	101.05062			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			4.83000	156.26802	4.83000	156.23440		579,600,000,000.00		120,000,000	60,000,000
Total IV045 SPOT								579,600,000,000.00		120,000,000	60,000,000
Total For IV045								579,600,000,000.00		120,000,000	60,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	104.15199			0.00	0	1,010,000,000
Total IV046 SPOT									0.00	0	1,010,000,000
Total For IV046									0.00	0	1,010,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.35575			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.65000	161.10147	5.65000	161.06320				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA969 On 05/12/2019 Spot Bond			7.15000	7.15000	7.15000	99.94127				0.00	0	0
Total IVA969 SPOT										0.00	0	0
Total For IVA969										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.15000	7.15000	7.15000	99.80449				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.29001				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.15312				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.11408				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	98.97768				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	98.84166				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			7.35000	7.35000	7.35000	98.68839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.55130				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	98.41458				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700				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	101.56110				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			8.13000	105.24304	8.13000	105.22025				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	101.85925				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.70633				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			8.98000	103.26541	8.98000	103.24063				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	101.65107				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	100.92827				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	101.67803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.90792				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	99.81664				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	101.66005				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	101.69842				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			8.63000	101.97398	8.63000	101.95031				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	100.36581				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	99.71608				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.87119				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	99.97803				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.88299				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	101.01389				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	100.87282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.15069				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	101.35727				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	100.04399				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	99.97864				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	100.04223				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	101.66688				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	99.81112				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	99.81219				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	102.31995				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	100.65761				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.99621				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	102.12414				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	101.37807				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	101.56992				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	101.29528				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.60259				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	100.39182				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	101.91381				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.65859				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.29624				0.00	1,000,000,000	500,000,000
Total IVC167 SPOT										0.00	1,000,000,000	500,000,000
Total For IVC167										0.00	1,000,000,000	500,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.18918				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.96603				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	102.09941				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 29/06/2021 Spot Bond					0.00000	101.64208				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.33500	104.37259	8.33500	104.34931				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.23995				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	99.95485				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.01640				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	100.22790				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	101.03757				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	100.78598				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	101.26640				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.42036				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.81500	121.24426	9.81500	121.21234				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	102.64322	9.71000	102.61650				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	104.42982				0.00	14,200,000,000	7,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK15 SPOT									0.00	14,200,000,000	7,100,000,000
Total For LBK15									0.00	14,200,000,000	7,100,000,000
LBK17 On 22/03/2020 Spot Bond					0.00000	102.01003			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	104.94446			0.00	120,000,000	60,000,000
Total LBK18 SPOT									0.00	120,000,000	60,000,000
Total For LBK18									0.00	120,000,000	60,000,000
LBK20 On 08/06/2022 Spot Bond			8.66500	103.33718	8.66500	103.31323			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	100.47671			0.00	80,000,000	40,000,000
Total LBK22 SPOT									0.00	80,000,000	40,000,000
Total For LBK22									0.00	80,000,000	40,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	102.07669			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			8.98500	106.61433	8.98500	106.58873			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	102.01938			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	103.48202			0.00	45,000,000,000	15,000,000,000
Total LBK27 SPOT									0.00	45,000,000,000	15,000,000,000
Total For LBK27									0.00	45,000,000,000	15,000,000,000
LBK28 On 15/05/2028 Spot Bond			10.39500	101.53621	10.39500	101.50794			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.79000	102.71173	8.79000	102.68760			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	101.70532			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	102.40730			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.65005				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	100.50340				0.00	22,200,000,000	22,200,000,000
Total LBK33 SPOT										0.00	22,200,000,000	22,200,000,000
Total For LBK33										0.00	22,200,000,000	22,200,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	101.95057				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	101.55343				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	101.68881				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			7.71000	103.77880	7.71000	103.75747				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	100.56398				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.06500	104.50674	9.06500	104.48142				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.46959				0.00	15,310,000,000	7,715,000,000
Total LGL07 SPOT										0.00	15,310,000,000	7,715,000,000
Total For LGL07										0.00	15,310,000,000	7,715,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.69733				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	103.06830				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	101.38196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total LHC15U SPOT										0.00	0	2,500,000,000
Total For LHC15U										0.00	0	2,500,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	100.76914				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	100.68019				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	100.76261				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,000
Total LHL29 SPOT								10,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,000
Total For LHL29								10,000,000,000,000.00		10,000,000,000	10,000,000,000	10,000,000,000
LOM02 On 30/01/2024 Spot Bond					0.00000	101.06136				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	100.29099				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.29639				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	100.34050				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	100.34855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.35458				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	99.92046				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.80063				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ157 SPOT										0.00	0	0
Total For MAQ157										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.22767				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ16 On 12/12/2019 Spot Bond					0.00000	99.86969				0.00	0	0
Total MAQ169 SPOT										0.00	0	0
Total For MAQ169										0.00	0	0
MAQ17 On 18/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	98.62228				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	99.65908				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	98.35317				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ174 SPOT										0.00	0	0
Total For MAQ174										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	101.69097				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	100.45686				0.00	0	5,500,000,000
Total MBF057 SPOT										0.00	0	5,500,000,000
Total For MBF057										0.00	0	5,500,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.55025				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	100.36936				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	99.92155				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	99.98629				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	101.37228				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	101.43162				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.20726				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	100.19668				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	100.69445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.21840				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	100.22244				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	101.13237				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	100.82849				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	100.83462				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	101.49114				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	101.50995				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	100.25387				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	100.19533				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	101.49117				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	101.50998				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	100.21632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	114.68274				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.08500	104.55057	8.08500	104.52781				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	100.68629				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.27500	11.27500	11.27500	103.59776				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.46500	106.63440	9.46500	106.60760				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	103.07623				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	101.83654				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	114.77808				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	101.77276				0.00	2,000,000,000	1,000,000,000
Total MTN06 SPOT										0.00	2,000,000,000	1,000,000,000
Total For MTN06										0.00	2,000,000,000	1,000,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.76836				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.90442				0.00	1,000,000,000	1,000,000,000
Total MTN08 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MTN08										0.00	1,000,000,000	1,000,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	102.32583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.62236				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	100.49739				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	100.63871				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	100.02262				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.55079				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	100.56366				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	100.01188				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.01380				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.01595				0.00	17,200,000,000	17,200,000,000
Total MTN18 SPOT										0.00	17,200,000,000	17,200,000,000
Total For MTN18										0.00	17,200,000,000	17,200,000,000
MTN19 On 07/03/2025 Spot Bond					0.00000	99.91195				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	99.95934				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.59336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	99.91942				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	100.31231				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	100.30889				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.30888				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	101.81054				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	101.87966				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	101.89414				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.86074				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	102.21302				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	103.73762				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	101.61410				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	101.70118				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	102.00596				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	102.26500				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.50319				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			8.60500	99.49529	8.60500	99.47226				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			7.60000	105.26391	7.60000	105.24245				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			9.06500	106.48579	9.06500	106.46014				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			10.27500	104.71188	10.27500	104.68338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.09252				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	100.80403				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	100.81473				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	100.88848				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	100.90287				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			7.81000	101.21850	7.81000	101.19720				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			7.77000	103.92259	7.77000	103.90082				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	101.98371	9.38000	101.95802				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			8.86500	105.08862	8.86500	105.06358				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			7.68000	106.46841	7.68000	106.44648				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			7.93000	104.46748	7.93000	104.44540				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			8.66000	106.15585	8.66000	106.13140			8,530,100,000,000.00		985,000,000	785,000,000

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 NBK16A SPOT									8,530,100,000,000.00	985,000,000	785,000,000
Total For NBK16A									8,530,100,000,000.00	985,000,000	785,000,000
NBK17/On 22/04/2026 Spot Bond			9.01500	105.66402	9.01500	105.63857			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			8.41500	100.50550	8.41500	100.48325			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			8.46000	102.72590	8.46000	102.70265			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			9.27500	105.33947	9.27500	105.31337			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	101.72751			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			10.03500	107.08066	10.03500	107.05218			2,609,100,000,000.00	260,000,000	130,000,000
Total NBK21A SPOT									2,609,100,000,000.00	260,000,000	130,000,000
Total For NBK21A									2,609,100,000,000.00	260,000,000	130,000,000
NBK22/On 19/11/2022 Spot Bond			8.44500	104.63198	8.44500	104.60820			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.54500	105.57626	9.54500	105.54922			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	100.69191			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			9.52500	108.24082	9.52500	108.21315			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	100.55328			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			8.76500	8.76500	8.76500	108.35041			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.42729				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	16.85633	100.00000	16.81882				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.09988				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.83500	106.93791	9.83500	106.90971				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			8.40500	108.37041	8.40500	108.34616				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.89454				0.00	500,000,000	1,000,000,000
Total NBK28B SPOT										0.00	500,000,000	1,000,000,000
Total For NBK28B										0.00	500,000,000	1,000,000,000
NBK29I On 31/07/2026 Spot Bond			9.27500	109.60851	9.27500	109.58150				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.40000	106.97312	8.40000	106.94921				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.37444				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.43500	103.88765	8.43500	103.86407				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	100.41230				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	101.48178				0.00	2,800,000,000	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK34B SPOT										0.00	2,800,000,000	700,000,000
Total For NBK34B										0.00	2,800,000,000	700,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.18181				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.23815				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	101.84993				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.05000	11.05000	11.05000	59.86129				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	105.05826				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	100.49835				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	101.20846				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.44434				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.72455				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	101.29443				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	101.58780				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	102.21449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.64928				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	101.04238				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	100.92119				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	100.52101				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	100.34913				0.00	100,000,000,000	50,000,000,000
Total NBK52B SPOT										0.00	100,000,000,000	50,000,000,000
Total For NBK52B										0.00	100,000,000,000	50,000,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.70135				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	100.32569				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.56364				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	100.74197				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	100.75479				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	100.76478				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	100.77953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.84018				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			10.22000	103.72013	10.22000	103.69174				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	101.82981				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			10.25500	102.98628	10.25500	102.95799				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	101.84018				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	101.85665				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.87739				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	101.81096				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	100.37730				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	101.30834			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED19 On 01/07/2020 Spot Bond					0.00000	103.16963			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.76000	106.21160	8.76000	106.18686			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.21717			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1B On 26/11/2021 Spot Bond					0.00000	106.97151			0.00	20,000,000	13,549,600
Total NEDT1B SPOT									0.00	20,000,000	13,549,600
Total For NEDT1B									0.00	20,000,000	13,549,600
NET52 On 23/01/2020 Spot Bond					0.00000	101.09501			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	105.46284			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	106.85057			0.00	300,000,000	0
Total NGL02 SPOT									0.00	300,000,000	0
Total For NGL02									0.00	300,000,000	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.25823			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	106.33530			0.00	300,000,000	0
Total NGL04 SPOT									0.00	300,000,000	0
Total For NGL04									0.00	300,000,000	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.30202			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.28473			0.00	0	0
Total NGL06 SPOT									0.00	0	0
Total For NGL06									0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.43716			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGLT1/On 01/07/2022 Spot Bond					0.00000	107.53317			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B/On 20/10/2023 Spot Bond					0.00000	101.40766			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	103.37197			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NGT10/On 15/01/2025 Spot Bond					0.00000	101.76767			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	100.39064			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	101.17300	10.00000	101.14700			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	100.86507	13.50000	100.82888			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	101.37605			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00/On 16/04/2022 Spot Bond					0.00000	101.44336			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	100.95996			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	101.09884			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	100.25205			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM01 On 24/05/2022 Spot Bond					0.00000	100.28842			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	99.77904			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	99.90421			0.00	80,000,000	40,000,000
Total NHM013 SPOT									0.00	80,000,000	40,000,000
Total For NHM013									0.00	80,000,000	40,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	100.38263			0.00	60,000,000	30,000,000
Total NHM014 SPOT									0.00	60,000,000	30,000,000
Total For NHM014									0.00	60,000,000	30,000,000
NI202 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	200.66083			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			4.36000	4.36000	4.36000	176.78998			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			4.32000	4.32000	4.32000	131.27019			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	93.48236		1,365,000,000,000.00	0.00	300,000,000	150,000,000
Total NI29 SPOT								1,365,000,000,000.00	0.00	300,000,000	150,000,000
Total For NI29								1,365,000,000,000.00	0.00	300,000,000	150,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			5.07000	5.07000	5.07000	98.47082			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			4.42500	4.42500	4.42500	130.61501			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			4.81500	4.81500	4.81500	128.21395			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			4.83000	4.83000	4.83000	170.86443			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			5.21000	166.27724	5.21000	166.23965			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			4.78500	102.40449	4.78500	102.38259			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			7.51000	104.53052	7.51000	104.50958			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	101.38247			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	101.58112			0.00	0	2,500,000,000
Total NN011 SPOT									0.00	0	2,500,000,000
Total For NN011									0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	101.98820			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	101.57190			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	101.25160			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	101.04630			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	100.76740			0.00	0	0
Total NN019 SPOT									0.00	0	0
Total For NN019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN02 On 24/07/2023 Spot Bond					0.00000	109.83670				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	99.58015				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	99.94716				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	100.23891				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	100.31231				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	99.84201				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	99.83637				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	101.87560				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	96.64537				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	96.64537				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF04 On 05/08/2024 Spot Bond					0.00000	99.89666				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	104.43960				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	103.66050				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	104.95280				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	104.82230				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.14500	9.14500	9.14500	100.94546				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.37056				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	100.30683				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	100.30725				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	100.29489				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			8.34000	8.34000	8.34000	101.40785				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	100.30624				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.32122			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	100.31241			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			8.54000	8.54000	8.54000	101.41405			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	100.32128			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	100.35619			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			8.26000	111.30136	8.26000	111.27662			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.45500	182.25334	4.45500	182.21581			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			10.51500	110.12462	10.51500	110.09379		152,888,100,000,000.00	14,540,000,000	20,940,000,000	
Total NRA028 SPOT								152,888,100,000,000.00	14,540,000,000	20,940,000,000	
Total For NRA028								152,888,100,000,000.00	14,540,000,000	20,940,000,000	
NRA02 On 30/11/2028 Spot Bond			100.00000	12.47411	100.00000	12.44650		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	101.23002			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	101.37018			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC21 On 24/03/2022 Spot Bond					0.00000	102.72058				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	100.91318				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	101.19451				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	101.51629				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	99.91589				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	99.98105				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.31551				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	102.15750				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.20500	8.20500	8.20500	102.46156				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			9.06500	104.72293	9.06500	104.69743				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			10.37500	104.62871	10.37500	104.59963				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.38388				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			9.06500	106.86604	9.06500	106.84002			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.47500	106.27177	10.47500	106.24196			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	99.98167			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
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
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	101.17300	10.00000	101.14700				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	99.84245				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	100.16045				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	100.15669				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	100.16597				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM53 On 08/10/2021 Spot Bond					0.00000	101.34060			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	100.64772			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	100.34046			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	100.35454			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.38266			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	100.38667			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	100.39069			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			8.47500	115.38622	8.47500	115.36005			796,391,113,035,000.00	3,987,774,762,600	1,955,976,385,500
Total R186 SPOT									16,391,113,035,000.00	987,774,762,600	955,976,385,500
Total For R186									16,391,113,035,000.00	987,774,762,600	955,976,385,500
R197 On 07/12/2023 Spot Bond			3.25500	297.75425	3.25500	297.70252			27,508,981,500,000.00	8,451,300,000	36,946,786,400
Total R197 SPOT									27,508,981,500,000.00	8,451,300,000	36,946,786,400
Total For R197									27,508,981,500,000.00	8,451,300,000	36,946,786,400
R202 On 07/12/2033 Spot Bond			3.81000	223.65554	3.81000	223.61338			303,012,246,273,000.00	79,530,773,300	236,074,386,800
Total R202 SPOT									13,012,246,273,000.00	79,530,773,300	236,074,386,800
Total For R202									13,012,246,273,000.00	79,530,773,300	236,074,386,800
R203 On 28/02/2023 Spot Bond			7.44500	102.92107	7.46500	102.84340			883,890,491,505,500.00	2,267,816,049,900	1,411,848,616,700
Total R203 SPOT									13,890,491,505,500.00	267,816,049,900	411,848,616,700
Total For R203									13,890,491,505,500.00	267,816,049,900	411,848,616,700
R2030 On 31/01/2030 Spot Bond			9.24500	94.67675	9.24500	94.65350			265,959,248,582,500.00	2,300,266,008,500	939,778,171,500
Total R2030 SPOT									15,959,248,582,500.00	300,266,008,500	939,778,171,500
Total For R2030									15,959,248,582,500.00	300,266,008,500	939,778,171,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.60500	91.82292	9.60500	91.79939			906,442,386,000,000.00	2,280,733,200,000	712,227,800,000
Total R2032 SPOT									16,442,386,000,000.00	280,733,200,000	712,227,800,000
Total For R2032									16,442,386,000,000.00	280,733,200,000	712,227,800,000
R2035 On 28/02/2035 Spot Bond			9.90500	94.33745	9.90500	94.31227			547,697,044,000,000.00	3,487,904,800,000	353,240,400,000
Total R2035 SPOT									17,697,044,000,000.00	487,904,800,000	353,240,400,000
Total For R2035									17,697,044,000,000.00	487,904,800,000	353,240,400,000
R2037 On 31/01/2037 Spot Bond			10.06500	90.27082	10.06500	90.24673			768,134,884,000,000.00	1,169,213,600,000	869,963,400,000
Total R2037 SPOT									18,134,884,000,000.00	169,213,600,000	869,963,400,000
Total For R2037									18,134,884,000,000.00	169,213,600,000	869,963,400,000
R2040 On 31/01/2040 Spot Bond			10.22500	92.73202	10.22500	92.70690			566,344,600,000,000.00	2,500,376,000,000	1,019,257,600,000
Total R2040 SPOT									16,344,600,000,000.00	500,376,000,000	1,019,257,600,000
Total For R2040									16,344,600,000,000.00	500,376,000,000	1,019,257,600,000
R2044 On 31/01/2044 Spot Bond			10.29500	89.34124	10.29500	89.31687			771,775,801,000,000.00	754,907,800,000	1,103,038,200,000
Total R2044 SPOT									11,775,801,000,000.00	754,907,800,000	1,103,038,200,000
Total For R2044									11,775,801,000,000.00	754,907,800,000	1,103,038,200,000
R2048 On 28/02/2048 Spot Bond			10.26500	88.43284	10.26500	88.40840			342,315,541,490,000.00	1,884,297,666,000	2,807,048,064,100
Total R2048 SPOT									12,315,541,490,000.00	884,297,666,000	3,070,480,664,100
Total For R2048									12,315,541,490,000.00	884,297,666,000	3,070,480,664,100
R207 On 15/01/2020 Spot Bond			6.90000	102.84730	6.90000	102.82801			388,975,652,700,000.00	56,373,283,000	15,592,473,300
Total R207 SPOT									18,975,652,700,000.00	56,373,283,000	15,592,473,300
Total For R207									18,975,652,700,000.00	56,373,283,000	15,592,473,300
R208 On 31/03/2021 Spot Bond			6.70000	101.28481	6.70000	101.26657			653,196,679,550,000.00	1,739,283,086,500	480,903,832,900
Total R208 SPOT									13,196,679,550,000.00	739,283,086,500	480,903,832,900
Total For R208									13,196,679,550,000.00	739,283,086,500	480,903,832,900
R209 On 31/03/2036 Spot Bond			9.96500	71.47307	9.93000	71.67135			963,834,748,500,000.00	1,802,692,900,000	1,715,941,680,000
Total R209 SPOT									13,834,748,500,000.00	802,692,900,000	715,941,680,000
Total For R209									13,834,748,500,000.00	802,692,900,000	715,941,680,000
R210 On 31/03/2028 Spot Bond			3.66000	186.09070	3.65000	186.19270			42,616,674,000,000.00	11,643,900,000	39,198,079,000
Total R210 SPOT									12,616,674,000,000.00	11,643,900,000	39,198,079,000
Total For R210									12,616,674,000,000.00	11,643,900,000	39,198,079,000
R212 On 31/01/2022 Spot Bond			3.13000	161.79194	3.13000	161.76445			115,581,398,000,000.00	675,904,600,000	336,024,570,700
Total R212 SPOT									15,581,398,000,000.00	675,904,600,000	336,024,570,700
Total For R212									15,581,398,000,000.00	675,904,600,000	336,024,570,700
R213 On 28/02/2031 Spot Bond			9.47500	84.96876	9.47000	84.97722			490,580,932,515,000.00	790,562,631,400	508,152,800,000
Total R213 SPOT									10,580,932,515,000.00	790,562,631,400	508,152,800,000
Total For R213									10,580,932,515,000.00	790,562,631,400	508,152,800,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			10.19000	69.89889	10.19000	69.87970			006,647,117,454,000.00	982,006,586,600	540,039,902,700
Total R214 SPOT												16,647,117,454,000.00	982,006,586,600	540,039,902,700
Total For R214												16,647,117,454,000.00	982,006,586,600	540,039,902,700
RC001U	On	17/10/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT												0.00	0	0
Total For RC001U												0.00	0	0
RC002U	On	02/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT												0.00	0	0
Total For RC002U												0.00	0	0
RC003U	On	30/11/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT												0.00	0	0
Total For RC003U												0.00	0	0
RC004U	On	03/08/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT												0.00	0	0
Total For RC004U												0.00	0	0
RC005U	On	30/06/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT												0.00	0	0
Total For RC005U												0.00	0	0
RC006U	On	14/10/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT												0.00	0	0
Total For RC006U												0.00	0	0
RC007U	On	14/10/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT												0.00	0	0
Total For RC007U												0.00	0	0
RC008U	On	20/02/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT												0.00	0	0
Total For RC008U												0.00	0	0
RC009U	On	17/10/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT												0.00	0	0
Total For RC009U												0.00	0	0
RC010U	On	17/10/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT												0.00	0	0
Total For RC010U												0.00	0	0
RC011U	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC012I 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
RC013I 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
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
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
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.74736				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	100.01507				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	101.77768				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	102.45872				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1: On 27/11/2022 Spot Bond					0.00000	100.97351				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	100.23967				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	99.84710				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	100.33718				0.00	400,000,000	200,000,000
Total RDFB15 SPOT										0.00	400,000,000	200,000,000
Total For RDFB15										0.00	400,000,000	200,000,000
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.65654				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	100.62326				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	100.75575				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	101.62903				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	101.67679				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	101.72651				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	101.53779				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	100.38638				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.49278			0.00	0	0
Total RDFB24 SPOT									0.00	0	0
Total For RDFB24									0.00	0	0
RDFB26 On 28/11/2024 Spot Bond					0.00000	100.16024			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	100.02002			0.00	400,000,000	200,000,000
Total RDFC48 SPOT									0.00	400,000,000	200,000,000
Total For RDFC48									0.00	400,000,000	200,000,000
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.79641			0.00	0	0
Total RDFC49 SPOT									0.00	0	0
Total For RDFC49									0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.36892			0.00	0	0
Total RDFC50 SPOT									0.00	0	0
Total For RDFC50									0.00	0	0
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB17U SPOT									0.00	0	0
Total For REB17U									0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.67833			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	101.90427			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED205 On 05/07/2020 Spot Bond					0.00000	102.14433			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	102.48391			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	99.99958			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	100.52508			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED60: On 09/03/2022 Spot Bond					0.00000	100.65132				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	101.95659				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	101.98432				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	101.38166				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.84235				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	100.75324				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	101.21284				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	100.01360				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.01500	103.73177	8.01500	103.70950		8,015,000,000,000.00	1,000,000,000	500,000,000	
Total RW21 SPOT								8,015,000,000,000.00	1,000,000,000	500,000,000	
Total For RW21								8,015,000,000,000.00	1,000,000,000	500,000,000	
RW23 On 10/12/2023 Spot Bond			9.11500	101.20100	9.11500	101.17636		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			11.09000	95.15256	11.09000	95.12450		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
SBK12/ On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700		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	101.77812		0.00	10,000,000,000	5,000,000,000	
Total SBK18 SPOT								0.00	10,000,000,000	5,000,000,000	
Total For SBK18								0.00	10,000,000,000	5,000,000,000	
SBK21 On 28/01/2020 Spot Bond					0.00000	101.26399		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	101.30664		0.00	0	0	
Total SBK22 SPOT								0.00	0	0	
Total For SBK22								0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			9.66500	104.33746	9.66500	104.31041		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	
Total For SBK23								0.00	0	2,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24 On 19/10/2020 Spot Bond					0.00000	103.27891			0.00	1,860,000,000	980,000,000
Total SBK24 SPOT									0.00	1,860,000,000	980,000,000
Total For SBK24									0.00	1,860,000,000	980,000,000
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	104.93550			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			9.01000	105.51462	9.01000	105.48922			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.79487			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	102.71532			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.89000	107.88234	7.89000	107.85953			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.84500	106.39157	8.84500	106.36627			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.94282			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			8.27000	109.44465	8.27000	109.42056			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.18500	95.51691	9.18500	95.49335			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			9.17500	103.10421	9.17500	103.07894			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.27500	105.26743	9.27500	105.24121				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	100.92590				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			7.80500	102.80045	7.80500	102.77872			8,585,500,000,000.00		1,100,000,000	550,000,000
Total SBS37 SPOT									8,585,500,000,000.00		1,100,000,000	550,000,000
Total For SBS37									8,585,500,000,000.00		1,100,000,000	550,000,000
SBS38 On 29/01/2025 Spot Bond			8.56500	105.34010	8.56500	105.31610				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.70500	103.43806	9.70500	103.41142				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.06500	101.40985	8.06500	101.38783				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	101.08737				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.17000	105.28545	8.17000	105.26229				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			8.86500	108.74424	8.86500	108.71833				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			8.96500	111.07318	8.96500	111.04643				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	101.22580				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.18000	110.06441	8.18000	110.04045				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond					0.00000	102.52141			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	100.90614			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	101.71187			0.00	710,000,000	355,000,000
Total SBS49 SPOT									0.00	710,000,000	355,000,000
Total For SBS49									0.00	710,000,000	355,000,000
SBS50 On 31/01/2022 Spot Bond			8.64500	104.82769	8.64500	104.80358			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.37000	9.37000	9.37000	104.71727			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	104.54695			0.00	0	2,500,000,000
Total SBS52 SPOT									0.00	0	2,500,000,000
Total For SBS52									0.00	0	2,500,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.65846			0.00	120,000,000,000	40,000,000,000
Total SBS53 SPOT									0.00	120,000,000,000	40,000,000,000
Total For SBS53									0.00	120,000,000,000	40,000,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.09288			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	101.09478			0.00	2,000,000,000	500,000,000
Total SBS55 SPOT									0.00	2,000,000,000	500,000,000
Total For SBS55									0.00	2,000,000,000	500,000,000
SBS56 On 12/06/2022 Spot Bond			8.06000	101.84738	8.06000	101.82539			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	101.41892			0.00	200,000,000	100,000,000
Total SBS57 SPOT									0.00	200,000,000	100,000,000
Total For SBS57									0.00	200,000,000	100,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.20370			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS59 On 09/10/2020 Spot Bond					0.00000	101.24367			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	102.08713			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	101.31204			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	101.03413			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.68940			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	100.44866			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	101.53164			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	101.61551			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	100.30964			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	100.06935			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			4.15500	288.27660	4.15500	288.21958		332,400,000,000.00		80,000,000	40,000,000
Total SBSI11 SPOT								332,400,000,000.00		80,000,000	40,000,000
Total For SBSI11								332,400,000,000.00		80,000,000	40,000,000
SBSI14 On 07/12/2033 Spot Bond			4.91000	4.91000	4.91000	198.52575		0.00		0	0
Total SBSI14 SPOT								0.00		0	0
Total For SBSI14								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT101 On 31/03/2022 Spot Bond					0.00000	107.69772			0.00	11,400,000,000	5,739,620,900
Total SBT101 SPOT									0.00	11,400,000,000	5,739,620,900
Total For SBT101									0.00	11,400,000,000	5,739,620,900
SBT102 On 30/09/2022 Spot Bond					0.00000	108.70319			0.00	1,000,000,000	514,725,600
Total SBT102 SPOT									0.00	1,000,000,000	514,725,600
Total For SBT102									0.00	1,000,000,000	514,725,600
SBT103 On 31/03/2024 Spot Bond					0.00000	104.08246			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	105.16232			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.04675			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			9.51500	102.95031	9.51500	102.92417			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	101.26079			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	101.86777			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	101.88219			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	99.39287			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	101.17300	10.00000	101.14700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI4 On 15/08/2021 Spot Bond					0.00000	101.83098			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	100.48252			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	100.45665			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	100.47017			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.45676			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	100.49596			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	100.49696			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	100.49975			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	100.47292			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	100.54536			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	100.52004			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	100.53198			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.26764				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	102.49864				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			9.16500	109.11160	9.16500	109.08490				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.77360				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.51470				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	100.71091				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	100.55976				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	101.09867				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	100.31683				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	100.32400				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	101.66977				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	99.73203				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG001 On 18/06/2022 Spot Bond					0.00000	101.93196			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	101.81530			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	101.14625			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	101.17259			0.00	0	0
Total SPG009 SPOT									0.00	0	0
Total For SPG009									0.00	0	0
SPGC01 On 15/10/2020 Spot Bond					0.00000	100.72211			0.00	0	0
Total SPGC01 SPOT									0.00	0	0
Total For SPGC01									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS052U SPOT									0.00	0	0
Total For SS052U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			7.90500	101.13865	7.90500	101.11736			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			8.13000	99.52896	8.13000	99.50729			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			8.13000	99.52896	8.13000	99.50729			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			4.98000	4.98000	4.98000	127.21333			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.97500	107.42107	9.97500	107.39250			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			11.34000	74.66730	11.34000	74.64456			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	99.89545			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	101.90096			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	100.00680			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	100.41238			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	100.02079			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	103.40289			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04(On 13/10/2023 Spot Bond					0.00000	101.22695			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			8.86500	104.40319	8.86500	104.37846			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			4.96000	99.98042	4.96000	99.95858			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	99.03064			0.00	60,000,000	30,000,000
Total SSN044 SPOT									0.00	60,000,000	30,000,000
Total For SSN044									0.00	60,000,000	30,000,000
SSN04(On 30/04/2027 Spot Bond					0.00000	100.87006			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04(On 05/04/2027 Spot Bond					0.00000	101.28808			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05(On 08/12/2023 Spot Bond			4.28500	4.28500	4.28500	286.87977			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond					0.00000	101.50867			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05(On 26/10/2020 Spot Bond					0.00000	100.96498			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05(On 26/10/2020 Spot Bond			6.61200	102.42964	6.61200	102.41144			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05(On 26/10/2022 Spot Bond					0.00000	100.89844			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05(On 03/11/2022 Spot Bond					0.00000	100.73041			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.26319			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.87000	4.87000	4.87000	170.37073			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	130.98890			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			5.29500	5.29500	5.29500	95.51139			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	93.55961			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	170.86443			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16756			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.16550			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.16036			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN07: On 15/06/2023 Spot Bond					0.00000	99.72596			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	99.73045			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.84924			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	101.24536			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	94.48300			0.00	0	440,000,000
Total SSN079 SPOT									0.00	0	440,000,000
Total For SSN079									0.00	0	440,000,000
SSN08: On 16/08/2020 Spot Bond					0.00000	100.76687			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	100.19481			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	99.83341			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	100.71827			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			4.68500	4.68500	4.68500	203.36899			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08: On 23/01/2021 Spot Bond					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	101.17295				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
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	100.37407				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.61186				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			9.49500	99.44931	9.49500	99.42412				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	100.33725				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			8.01000	104.64456	8.01000	104.62223				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A15 On 21/08/2020 Spot Bond					0.00000	100.32771				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			8.11000	104.45998	8.11000	104.43742				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	100.25411				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.06000	103.94459	8.06000	103.92226				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.43836				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	100.32880				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	101.43130	8.55000	101.40797				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	100.30438				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	100.29645				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	100.29637				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	101.71307				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.88249				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS144 On 20/03/2020 Spot Bond					0.00000	101.81082				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	101.73640				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	101.33329				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	101.97160				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.77218				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.00907				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.44410				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.57386				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.07239				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.23380				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.37350				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.61183				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15E On 20/03/2024 Spot Bond					0.00000	101.66385				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	100.86044				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.17198				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.17515				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.99137				0.00	1,000,000,000	2,000,000,000
Total TFS163 SPOT										0.00	1,000,000,000	2,000,000,000
Total For TFS163										0.00	1,000,000,000	2,000,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	100.96035				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.43170				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.21000	103.43698	8.21000	103.41437				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	100.74942				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			8.10000	103.81108	8.10000	103.78869				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	100.34591				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	100.34628				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.35719				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.34063				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.34478				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.37222				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	100.37522				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	100.37597				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	100.37379				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	100.39287				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	100.49574				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	100.49574				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	100.50693				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	100.48885			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	100.50320			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	100.33406			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			7.86000	104.39972	7.86000	104.37760			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.25054			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.02000	102.74571	8.02000	102.72352			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.35694			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.70361			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.34119			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.26577			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.43968			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.36368			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D On 21/11/2021 Spot Bond					0.00000	100.48757				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.72868				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.21231				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.31748				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.32512				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.36940				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.53726				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.16691				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.31223				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.31609				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.33339				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond					0.00000	100.33038				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	100.97876				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.35104				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.86288				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.34203				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.32787				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	101.06391				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	100.42184				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	100.31043				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	100.31758				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	100.66651	8.49000	102.42392				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	100.32660				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	100.33825				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH16D On 21/08/2024 Spot Bond					0.00000	100.41880			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			7.85000	7.85000	7.85000	104.23958			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	87.33634	100.00000	87.13964			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	101.17300	10.00000	101.14700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.02121			0.00	220,000,000	110,000,000
Total TL22 SPOT									0.00	220,000,000	110,000,000
Total For TL22									0.00	220,000,000	110,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	99.99987			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			8.65500	103.18467	8.65500	103.16065			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.16500	103.94875	9.16500	103.92316			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	101.24216			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.99152			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			9.55500	99.93429	9.55500	99.90881			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	100.99510			0.00	0	0
Total TL29 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	99.89283			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	99.89000			0.00	10,000,000,000	10,000,000,000
Total TL31 SPOT									0.00	10,000,000,000	10,000,000,000
Total For TL31									0.00	10,000,000,000	10,000,000,000
TLC08 On 27/03/2020 Spot Bond					0.00000	101.46300			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	101.66551			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			7.92500	104.19432	7.92500	104.17207		98,396,800,000,000.00	12,416,000,000	7,030,900,000	
Total TN20 SPOT								98,396,800,000,000.00	12,416,000,000	7,030,900,000	
Total For TN20								98,396,800,000,000.00	12,416,000,000	7,030,900,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	60.08677	100.00000	59.95305		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	38.22409	100.00000	38.13902		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			8.83500	107.26393	8.83500	107.23846		268,584,000,000.00	30,400,000	4,206,800,000	
Total TN23 SPOT								268,584,000,000.00	30,400,000	4,206,800,000	
Total For TN23								268,584,000,000.00	30,400,000	4,206,800,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.26749	100.00000	15.23352		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			9.92000	100.98947	9.92000	100.96290		79,869,888,000,000.00	8,051,400,000	24,521,405,200	
Total TN25 SPOT								79,869,888,000,000.00	8,051,400,000	24,521,405,200	
Total For TN25								79,869,888,000,000.00	8,051,400,000	24,521,405,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.96610	100.00000	12.93756		0.00	0	0	
Total TN25/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 TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.07500	94.20779	10.07500	94.18235			0.00	0	3,526,025,000
Total TN27 SPOT									0.00	0	3,526,025,000
Total For TN27									0.00	0	3,526,025,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.49274	100.00000	9.47161			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.84500	99.46517	10.84500	99.43648		542,250,000,000.00		50,000,000	4,065,000,000
Total TN30 SPOT								542,250,000,000.00		50,000,000	4,065,000,000
Total For TN30								542,250,000,000.00		50,000,000	4,065,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.54066	8.00000	119.51505			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.85000	93.23016	11.85000	93.20084		23,700,000,000,000.00		2,000,000,000	8,600,000,000
Total TN40 SPOT								23,700,000,000,000.00		2,000,000,000	8,600,000,000
Total For TN40								23,700,000,000,000.00		2,000,000,000	8,600,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.67319	10.75000	101.64411			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	101.17300	10.00000	101.14700			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.17000	101.39118	8.17000	101.36888			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			8.36000	101.05115	8.36000	105.85382			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.16000	8.16000	8.16000	106.07738		2,573,220,096,000.00		315,345,600	105,115,200
Total TRA2A6 SPOT								2,573,220,096,000.00		315,345,600	105,115,200
Total For TRA2A6								2,573,220,096,000.00		315,345,600	105,115,200
TRA2B On 14/12/2020 Spot Bond					0.00000	102.04738			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	102.10204			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	103.78773				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	102.41896				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.98693				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	102.98693				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	100.48313				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	100.49569				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			8.57500	101.69627	8.57500	101.67281				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	100.48031				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	100.49117				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	100.57696				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	100.56512				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	101.09987				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.18322				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	101.22253				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.86500	102.15395	8.86500	102.15472				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.78696				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.84648				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.87449				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.62000	101.89927	8.62000	101.22960				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	101.37056				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.98018				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
TSP22 On 19/03/2020 Spot Bond					0.00000	97.33198				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	97.33726				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	96.74192				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23 On 09/07/2020 Spot Bond					0.00000	95.58490				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23 On 13/02/2020 Spot Bond					0.00000	98.59479				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23 On 13/08/2020 Spot Bond					0.00000	97.16107				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23 On 12/03/2020 Spot Bond					0.00000	98.05565				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	97.49211				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP23 On 08/10/2020 Spot Bond					0.00000	93.82054				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP23 On 14/05/2020 Spot Bond					0.00000	96.78790				0.00	0	0
Total TSP239 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP239										0.00	0	0
TSP24 On 12/11/2020 Spot Bond					0.00000	93.04330				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	100.86853				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.03634				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	102.07149				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	101.21233				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 04/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC314 SPOT										0.00	0	0
Total For TWC314										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	101.22726				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	101.12673				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	100.98836				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	100.83517				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	100.71329				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	100.43759				0.00	0	0
Total TWC320 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	100.17926				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	100.11947				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0
TWC32 On 04/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.34000	105.48981	8.34000	105.46614				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			10.37500	106.92532	10.37500	106.89562				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	99.91244				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	101.62356				0.00	2,800,000,000	700,000,000
Total VKE09 SPOT										0.00	2,800,000,000	700,000,000
Total For VKE09										0.00	2,800,000,000	700,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.36792				0.00	0	0
Total VKE10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.05584				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	101.11445				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	100.66370				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.34451				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR856U SPOT										0.00	0	0
Total For VR856U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VR857U										0.00	0	0
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
WHL01 On 10/10/2020 Spot Bond					0.00000	101.63867				0.00	500,000,000	1,500,000,000
Total WHL01 SPOT										0.00	500,000,000	1,500,000,000
Total For WHL01										0.00	500,000,000	1,500,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.85324				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	102.57423				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
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.10000	101.07883	7.10000	101.05981			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			7.38500	102.41713	7.38500	102.39673			0.00	0	200,000,000
Total WSP5 SPOT									0.00	0	200,000,000
Total For WSP5									0.00	0	200,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	36.60966	100.00000	36.52819			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									2.76e+017	576,502,301,694	305,911,413,413
Total for SPOT :									2.76e+017	576,502,301,694	305,911,413,413
Total Futures									2.76e+017	576,502,308,777	305,912,345,620
Total Options									46 032 130.00	24,000	264,676
Grand Total:									2.76e+017	576,502,332,777	305,912,610,296