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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 19/12/2019

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			11.03090	78.48483	11.07308	78.24534			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.15017	76.12034	11.19390	75.87651			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.27202	77.51752	11.31740	77.26912			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.39608	75.18358	11.44317	74.93054			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			11.33227	79.67274	11.38964	79.30118			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.44963	76.85894	11.50912	76.48061			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.56776	78.26888	11.62945	77.88342			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.68687	75.47910	11.75085	75.08651			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			136.46590	136.46590	136.53353	136.53353			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			138.98402	138.98402	139.05289	139.05289			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.10872	140.10872	140.17886	140.17886			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.73561	142.73561	142.80701	142.80701			0.00	0	0

Contract 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			101.81920	101.81920	101.82044	101.82044			0.00	0	3,765
I2029	On	07/05/2020			102.58831	102.58831	102.58955	102.58955			0.00	0	0
I2029	On	06/08/2020			104.52694	104.52694	104.52824	104.52824			0.00	0	0
I2029	On	05/11/2020			105.34675	105.34675	105.34795	105.34795			0.00	0	0
Total I2029 Future											0.00	0	3,765
Total For I2029											0.00	0	3,765
I2033	On	06/02/2020			101.16674	101.16674	101.16742	101.16742			10,116,674.00	100	6,260
I2033	On	07/05/2020			101.84140	101.84140	101.84207	101.84207			0.00	0	0
I2033	On	06/08/2020			103.76598	103.76598	103.76664	103.76664			0.00	0	0
I2033	On	05/11/2020			104.49302	104.49302	104.49369	104.49369			0.00	0	0
Total I2033 Future											10,116,674.00	100	6,260
Total For I2033											10,116,674.00	100	6,260
I2038	On	06/02/2020			116.86189	116.86189	116.86288	116.86288			0.00	0	10,814
I2038	On	07/05/2020			119.01821	119.01821	119.01936	119.01936			0.00	0	0
I2038	On	06/08/2020			119.57800	119.57800	119.57899	119.57899			0.00	0	0
I2038	On	05/11/2020			121.81992	121.81992	121.82091	121.82091			0.00	0	0
Total I2038 Future											0.00	0	10,814
Total For I2038											0.00	0	10,814
I2046	On	06/02/2020			107.36950	107.36950	107.37007	107.37007			0.00	0	12,785
I2046	On	07/05/2020			107.60704	107.60704	107.60762	107.60762			0.00	0	0
I2046	On	06/08/2020			109.64043	109.64043	109.64100	109.64100			0.00	0	0
I2046	On	05/11/2020			109.90485	109.90485	109.90523	109.90523			0.00	0	0
Total I2046 Future											0.00	0	12,785
Total For I2046											0.00	0	12,785
I2050	On	06/02/2020			110.07178	110.07178	110.07243	110.07243			5,503,589.00	50	11,797
I2050	On	07/05/2020			112.10283	112.10283	112.10370	112.10370			0.00	0	0
I2050	On	06/08/2020			112.34599	112.34599	112.34664	112.34664			0.00	0	0
I2050	On	05/11/2020			114.45212	114.45212	114.45299	114.45299			0.00	0	0
Total I2050 Future											5,503,589.00	50	11,797
Total For I2050											5,503,589.00	50	11,797
R186	On	06/02/2020			8.30094	112.79585	8.30663	112.76446		5.84	5,188,609.10	46	103,927
R186	On	07/05/2020			8.34775	114.84967	8.35373	114.81774		5.99	0.00	0	1,650
R186	On	06/08/2020			8.39351	111.66211	8.39983	111.62948		6.13	0.00	0	0
R186	On	05/11/2020			8.43605	113.75593	8.44271	113.72273		5.99	0.00	0	0
Total R186 Future											5,188,609.10	46	105,577
R186	On	06/02/2020	8.56	Call			1,846.57000	1.84657	1,860,410	6.07	0.00	0	0

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			460.01000	0.46001	442,460	6.07	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,886.59000	1.88659	1,900,730	6.08	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			445.76000	0.44576	428,510	6.08	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,807.05000	1.80705	1,820,570	6.06	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			515.71000	0.51571	517,340	5.77	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			474.79000	0.47479	456,920	6.06	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,843.13000	3.84313	3,868,020	6.56	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			100.90000	0.10090	94,400	6.56	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,614.55000	1.61455	1,626,510	6.01	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			554.33000	0.55433	534,900	6.01	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			1,607.23000	1.60723	1,577,470	5.77	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,155.48000	2.15548	2,167,920	6.13	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,378.02000	1.37802	1,358,530	6.13	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			729.91000	0.72991	734,030	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,186.62000	3.18662	3,158,810	5.84	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,472.09000	4.47209	4,441,840	5.73	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			352.83000	0.35283	354,510	5.73	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			1,917.50000	1.91750	1,894,590	6.01	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,522.96000	1.52296	1,531,980	6.01	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,722.47000	3.72247	3,741,320	6.50	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			699.53000	0.69953	686,450	6.50	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,058.73000	1.05873	1,064,950	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,532.60000	2.53260	2,506,890	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,079.62000	1.07962	1,085,960	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,499.20000	2.49920	2,473,610	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,038.37000	1.03837	1,044,460	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,566.55000	2.56655	2,540,710	5.91	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,081.30000	2.08130	2,092,950	6.07	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,235.42000	2.23542	2,214,440	6.07	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,107.59000	2.10759	2,119,360	6.08	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,210.01000	2.21001	2,189,150	6.08	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,054.85000	2.05485	2,066,370	6.07	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,260.70000	2.26070	2,239,590	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,796.98000	2.79698	2,775,810	5.92	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,283.49000	2.28349	2,295,520	5.92	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,153.51000	5.15351	5,174,280	6.47	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,174.00000	1.17400	1,161,570	6.47	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,150.57000	3.15057	3,165,840	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,074.22000	2.07422	2,056,290	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,092.00000	3.09200	3,107,070	6.06	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,114.16000	2.11416	2,096,030	6.06	0.00	0	0

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R186	On	05/11/2020	Bond Future	7.84	Put			4,288.89000	4.28889	4,262,950	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,231.71000	1.23171	1,238,970	5.70	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,121.22000	3.12122	3,136,390	6.06	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,094.11000	2.09411	2,076,080	6.06	0.00	0	0
Total R186 Option												0.00	0	56,671
Total For R186												5,188,609.10	46	162,248
R197	On	06/02/2020	Bond Future			301.44281	301.44281	301.44983	301.44983			0.00	0	2,540
R197	On	07/05/2020	Bond Future			307.00524	307.00524	307.01238	307.01238			0.00	0	0
R197	On	06/08/2020	Bond Future			305.03238	305.03238	305.03955	305.03955			0.00	0	0
R197	On	05/11/2020	Bond Future			310.75122	310.75122	310.75828	310.75828			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			226.36097	226.36097	226.36292	226.36292			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.53783	230.53783	230.53977	230.53977			0.00	0	0
R202	On	06/08/2020	Bond Future			230.76511	230.76511	230.76704	230.76704			0.00	0	0
R202	On	05/11/2020	Bond Future			235.09173	235.09173	235.09341	235.09341			0.00	0	0
Total R202 Future												0.00	0	8,469
Total For R202												0.00	0	8,469
R2023	On	06/02/2020	Bond Future			7.23107	104.90182	7.23638	104.88740		2.32	0.00	0	44,450
R2023	On	07/05/2020	Bond Future			7.21056	102.87950	7.21639	102.86482		2.54	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			7.17099	104.77917	7.17748	104.76414		2.39	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.12590	102.80863	7.13317	102.79329		2.33	0.00	0	0
Total R2023 Future												0.00	0	57,962
R2023	On	06/02/2020	Bond Future	7.53	Call			915.18000	0.91518	923,670	2.59	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			121.89000	0.12189	115,960	2.59	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			937.82000	0.93782	946,450	2.60	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			117.64000	0.11764	111,850	2.60	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			892.69000	0.89269	901,050	2.58	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			126.29000	0.12629	120,230	2.58	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			294.10000	0.29410	296,740	2.36	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,069.17000	1.06917	1,057,130	2.36	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			276.62000	0.27662	279,120	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,102.54000	1.10254	1,090,360	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			285.16000	0.28516	287,730	2.35	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,085.66000	1.08566	1,073,550	2.35	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			696.10000	0.69610	687,590	2.40	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			923.92000	0.92392	930,510	2.40	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			686.82000	0.68682	678,380	2.40	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			896.05000	0.89605	902,510	2.39	0.00	0	0

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	06/08/2020	Bond Future	7.26	Put			705.15000	0.70515	696,580	2.39	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			910.11000	0.91011	916,630	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,341.00000	1.34100	1,349,060	2.49	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			654.45000	0.65445	647,170	2.49	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,355.23000	1.35523	1,363,340	2.50	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			647.76000	0.64776	640,530	2.50	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,326.85000	1.32685	1,334,850	2.49	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			661.21000	0.66121	653,870	2.49	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,962
R2030	On	06/02/2020	Bond Future			9.08479	93.22036	9.12636	92.96451		8.70	0.00	0	77,662
R2030	On	07/05/2020	Bond Future			9.15020	94.91772	9.19340	94.65717		9.13	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.21676	92.65635	9.26172	92.39089		9.30	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.27673	94.39563	9.32347	94.12524		9.23	0.00	0	0
Total R2030 Future												0.00	0	77,662
R2030	On	06/02/2020	Bond Future	9.00	Call			818.47000	0.81847	913,840	8.47	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,663.49000	4.66349	4,418,540	7.88	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			56.23000	0.05623	67,130	7.88	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.14	Put			1,138.38000	1.13838	1,007,570	8.60	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,213.81000	2.21381	2,390,260	8.86	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Put			552.62000	0.55262	473,220	8.86	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,605.04000	1.60504	1,753,020	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			849.55000	0.84955	741,680	8.70	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,599.06000	1.59906	1,438,580	8.47	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,254.58000	1.25458	1,381,740	8.61	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,109.50000	1.10950	980,810	8.61	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,287.51000	1.28751	1,416,790	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,081.15000	1.08115	954,580	8.62	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,222.12000	1.22212	1,347,160	8.60	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,551.70000	3.55170	3,372,270	8.78	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,101.82000	1.10182	1,184,060	8.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,510.48000	3.51048	3,332,170	8.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,059.94000	1.05994	1,139,940	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,593.23000	3.59323	3,412,680	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,080.75000	1.08075	1,161,870	8.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,292.73000	2.29273	2,411,600	9.21	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,192.53000	3.19253	3,045,940	9.21	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,237.61000	2.23761	2,354,640	9.20	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,256.88000	3.25688	3,108,450	9.20	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,265.22000	2.26522	2,383,170	9.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Put			3,224.73000	3.22473	3,077,220	9.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,507.06000	7.50706	7,715,280	10.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,187.07000	1.18707	1,124,900	10.17	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,000.79000	3.00079	3,130,250	9.22	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,955.12000	6.95512	6,747,270	8.66	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,041.07000	1.04107	1,103,610	8.66	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,138.11000	4.13811	3,982,470	9.10	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,355.87000	1.35587	1,431,740	8.78	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,171.42000	4.17142	4,015,000	9.10	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,456.41000	2.45641	2,570,380	9.10	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,115.61000	7.11561	7,318,570	10.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,749.49000	1.74949	1,840,270	8.91	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,542.55000	3.54255	3,401,620	9.22	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,096.46000	3.09646	2,967,670	9.32	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,510.51000	3.51051	3,652,860	9.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,070.01000	3.07001	2,941,970	9.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,448.39000	3.44839	3,589,240	9.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,482.22000	2.48222	2,596,970	9.10	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,089.75000	6.08975	5,895,230	8.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,886.39000	5.88639	6,072,560	9.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,759.05000	1.75905	1,674,830	9.95	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,260.90000	5.26090	5,081,290	8.91	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,122.74000	3.12274	2,993,200	9.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,323.71000	1.32371	1,256,280	10.17	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,479.56000	3.47956	3,621,160	9.32	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												0.00	0	159,302
R2032	On	06/02/2020	Bond Future			9.48401	94.21727	9.51541	94.00772		9.74	0.00	0	70,671
R2032	On	07/05/2020	Bond Future			9.55544	91.77312	9.58798	91.55972		10.79	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.62746	93.46139	9.66120	93.24398		10.45	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.69843	91.05720	9.73341	90.83576		10.87	0.00	0	0
Total R2032 Future												0.00	0	70,671
R2032	On	06/02/2020	Bond Future	9.38	Put			1,841.99000	1.84199	1,705,670	9.60	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			961.42000	0.96142	1,036,250	9.61	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,802.32000	1.80232	1,667,600	9.61	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			989.90000	0.98990	1,066,330	9.62	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,763.36000	1.76336	1,630,240	9.62	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			933.58000	0.93358	1,006,810	9.60	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,316.62000	1.31662	1,383,160	10.50	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,974.63000	3.97463	3,827,770	10.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Call			1,269.14000	1.26914	1,333,940	10.47	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,063.53000	4.06353	3,914,930	10.47	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,292.75000	1.29275	1,358,420	10.48	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,018.91000	4.01891	3,871,180	10.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,750.81000	3.75081	3,625,570	10.23	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,473.40000	2.47340	2,566,300	10.23	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,714.99000	3.71499	3,590,480	10.23	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,413.78000	2.41378	2,505,210	10.22	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,786.59000	3.78659	3,660,610	10.22	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,443.64000	2.44364	2,535,810	10.23	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			6,018.10000	6.01810	5,869,100	10.43	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,957.74000	1.95774	2,030,180	10.43	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,589.51000	1.58951	1,651,920	10.31	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,686.34000	4.68634	4,557,510	10.66	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,805.64000	2.80564	2,898,250	10.66	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,108.29000	9.10829	9,284,120	11.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,619.58000	3.61958	3,510,280	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,820.55000	3.82055	3,933,290	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,589.71000	3.58971	3,481,010	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,754.42000	3.75442	3,865,960	10.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,237.00000	1.23700	1,187,890	11.90	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,800.12000	6.80012	6,641,090	10.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			4,092.98000	4.09298	3,974,600	10.78	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,308.40000	3.30840	3,411,460	10.78	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,721.27000	8.72127	8,893,600	11.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,649.65000	3.64965	3,539,750	10.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,121.43000	1.12143	1,075,820	11.90	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,787.42000	3.78742	3,899,560	10.88	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												0.00	0	82,671
R2035	On	06/02/2020	Bond Future			9.82384	96.63451	9.86042	96.36614		10.73	0.00	0	118,282
R2035	On	07/05/2020	Bond Future			9.89757	93.89085	9.93538	93.61761		11.98	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.97170	95.61752	10.01082	95.33918		11.55	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.04816	92.91182	10.08864	92.62824		12.08	0.00	0	0
Total R2035 Future												0.00	0	118,282
R2035	On	06/02/2020	Bond Future	9.60	Call			680.31000	0.68031	752,150	10.07	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,616.01000	2.61601	2,419,480	10.07	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			705.12000	0.70512	778,880	10.09	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,565.40000	2.56540	2,370,790	10.09	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			656.06000	0.65606	725,990	10.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.59	Put			2,667.27000	2.66727	2,468,830	10.05	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,343.74000	3.34374	3,185,700	11.74	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,213.24000	2.21324	2,328,440	11.74	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,382.15000	6.38215	6,158,980	10.90	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			690.92000	0.69092	740,990	10.90	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,302.47000	1.30247	1,382,440	11.34	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,749.80000	4.74980	4,556,530	11.34	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,558.37000	6.55837	6,767,620	13.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			949.13000	0.94913	885,140	13.07	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,328.14000	1.32814	1,409,210	11.36	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,699.43000	4.69943	4,507,260	11.36	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,353.89000	1.35389	1,436,080	11.38	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,649.23000	4.64923	4,458,180	11.38	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,616.97000	5.61697	5,812,950	12.75	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,202.81000	1.20281	1,125,550	12.75	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,823.06000	6.82306	6,593,530	10.79	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			578.78000	0.57878	622,490	10.79	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,465.65000	3.46565	3,304,160	11.71	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,114.54000	2.11454	2,226,290	11.71	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,419.12000	8.41912	8,190,560	10.53	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			813.20000	0.81320	862,980	10.53	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,152.76000	10.15276	9,909,110	10.53	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			525.57000	0.52557	560,260	10.53	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,177.26000	3.17726	3,307,530	11.48	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,825.35000	3.82535	3,677,280	11.48	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,212.23000	3.21223	3,343,410	11.49	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,788.63000	3.78863	3,641,470	11.49	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,142.18000	3.14218	3,271,550	11.47	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,862.04000	3.86204	3,713,070	11.47	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,177.53000	5.17753	5,339,040	12.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,445.04000	3.44504	3,322,970	12.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,097.05000	5.09705	5,257,150	12.34	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,500.64000	3.50064	3,377,160	12.34	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,137.06000	5.13706	5,297,870	12.35	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,472.57000	3.47257	3,349,800	12.35	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												0.00	0	171,633
R2037	On	06/02/2020	Bond Future			9.98688	88.21116	10.02848	87.90609		11.95	0.00	0	77,621
R2037	On	07/05/2020	Bond Future			10.06506	89.81732	10.10803	89.50672		12.74	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.14518	87.20934	10.18962	86.89296		12.90	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
R2037	On	05/11/2020	Bond Future			10.21888	88.84852	10.26478	88.52621		12.88	0.00	0	0
Total R2037 Future												0.00	0	77,621
R2037	On	06/02/2020	Bond Future	9.68	Call			544.65000	0.54465	612,770	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,150.60000	3.15060	2,913,650	11.40	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			504.66000	0.50466	568,930	11.36	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,263.69000	3.26369	3,022,890	11.36	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			524.45000	0.52445	590,640	11.38	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,206.89000	3.20689	2,968,010	11.38	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,044.97000	5.04497	4,820,530	11.85	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,210.73000	1.21073	1,298,140	11.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,992.16000	4.99216	4,768,970	11.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,235.11000	1.23511	1,323,760	11.89	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,939.75000	4.93975	4,717,800	11.89	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,186.66000	1.18666	1,272,820	11.85	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,435.86000	2.43586	2,561,130	12.50	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,824.49000	4.82449	4,633,380	12.50	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,466.84000	2.46684	2,593,150	12.52	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,781.56000	4.78156	4,591,490	12.52	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,497.76000	2.49776	2,625,120	12.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,738.66000	4.73866	4,549,640	12.53	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,980.52000	3.98052	4,137,590	12.82	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,577.26000	4.57726	4,412,020	12.82	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,015.36000	4.01536	4,173,280	12.83	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,541.39000	4.54139	4,377,000	12.83	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,945.82000	3.94582	4,102,040	12.82	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,613.36000	4.61336	4,447,270	12.82	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	77,621
R2040	On	06/02/2020	Bond Future			10.11223	90.80073	10.16401	90.39488		12.41	0.00	0	52,644
R2040	On	07/05/2020	Bond Future			10.19095	92.45400	10.24441	92.04083		13.25	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.27162	89.64373	10.32690	89.22277		13.45	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.34588	91.32888	10.40294	90.90009		13.44	0.00	0	0
Total R2040 Future												0.00	0	52,644
R2040	On	06/02/2020	Bond Future	9.75	Call			421.77000	0.42177	498,110	11.40	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			5.00000	0.00500	6,560	10.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,633.59000	15.63359	15,227,750	10.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.02000	0.00002	0,030	10.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,749.80000	3.74980	3,420,290	11.40	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			440.01000	0.44001	518,850	11.42	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,685.38000	3.68538	3,358,370	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
R2040	On	06/02/2020	Bond Future	9.74	Call			404.06000	0.40406	477,940	11.38	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,814.87000	3.81487	3,482,900	11.38	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,876.51000	9.87651	9,472,220	10.65	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,322.44000	1.32244	1,442,020	12.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,426.92000	5.42692	5,133,330	12.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			4,041.56000	4.04156	3,793,850	12.96	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,127.65000	2.12765	2,293,110	12.96	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,348.71000	1.34871	1,469,950	12.57	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,370.59000	5.37059	5,078,660	12.57	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,375.09000	1.37509	1,497,990	12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,314.49000	5.31449	5,024,220	12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,841.08000	6.84108	6,511,290	12.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			804.76000	0.80476	888,140	12.17	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,726.09000	2.72609	2,899,350	13.21	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			5,103.63000	5.10363	4,855,930	13.21	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,759.13000	2.75913	2,933,770	13.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			5,057.62000	5.05762	4,811,300	13.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,792.67000	2.79267	2,968,680	13.23	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			5,012.23000	5.01223	4,767,280	13.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,867.36000	4.86736	4,650,470	13.30	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,169.22000	4.16922	4,378,840	13.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,945.17000	4.94517	4,726,000	13.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,206.03000	4.20603	4,416,800	13.29	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,906.13000	4.90613	4,688,110	13.29	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,915.15000	3.91515	4,116,740	13.22	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,943.56000	8.94356	8,631,790	12.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,754.14000	1.75414	1,871,160	12.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			6,232.27000	6.23227	5,978,200	13.02	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,132.57000	3.13257	3,307,290	13.02	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,243.01000	4.24301	4,454,910	13.30	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,564.59000	1.56459	1,472,560	14.67	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,547.49000	9.54749	9,869,570	14.67	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,905.50000	1.90550	1,798,790	14.67	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			7,604.52000	7.60452	7,318,840	12.78	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,331.07000	2.33107	2,474,180	12.78	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			5,224.92000	5.22492	4,997,720	13.22	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,484.96000	10.48496	10,821,720	14.67	0.00	0	0
Total R2040 Option												0.00	0	17,280
Total For R2040												0.00	0	69,924
R2044	On	06/02/2020	Bond Future			10.18634	87.46072	10.24317	87.01080		13.08	21,340,415.68	244	50,761

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future			10.26327	89.05321	10.32192	88.59510		13.98	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.34203	86.30552	10.40263	85.83883		14.20	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.41447	87.92811	10.47698	87.45273		14.20	0.00	0	0
Total R2044 Future												21,340,415.68	244	50,761
R2044	On	06/02/2020	Bond Future	9.09	Put			9,957.40000	9.95740	9,509,430	11.23	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			5.49000	0.00549	7,440	11.23	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,426.81000	4.42681	4,042,180	12.00	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			303.25000	0.30325	368,540	12.00	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,505.62000	4.50562	4,871,610	14.22	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			441.75000	0.44175	357,820	14.22	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			347.86000	0.34786	420,500	12.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,216.48000	4.21648	3,839,200	12.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			363.69000	0.36369	438,860	12.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,147.59000	4.14759	3,772,840	12.10	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			332.53000	0.33253	402,680	12.05	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,286.00000	4.28600	3,906,230	12.05	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,869.42000	1.86942	2,036,720	13.64	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,867.81000	7.86781	7,484,680	12.74	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			614.42000	0.61442	689,400	12.74	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,649.19000	4.64919	4,356,490	13.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,838.01000	1.83801	2,003,420	13.62	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,656.45000	1.65645	1,810,580	13.53	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,353.64000	5.35364	5,665,340	14.86	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,694.26000	1.69426	1,547,850	14.86	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,772.67000	8.77267	8,372,740	12.51	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			442.16000	0.44216	500,340	12.51	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,598.61000	4.59861	4,307,800	13.64	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,518.11000	5.51811	5,195,620	13.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,847.43000	6.84743	7,194,180	15.45	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,205.90000	1.20590	1,094,540	15.45	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			9,327.57000	9.32757	8,918,870	12.38	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			359.32000	0.35932	408,730	12.38	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,962.18000	4.96218	4,658,200	13.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,634.54000	5.63454	5,308,410	13.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			6,465.92000	6.46592	6,804,680	15.30	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,312.26000	1.31226	1,192,910	15.30	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,351.67000	1.35167	1,485,470	13.36	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,576.01000	5.57601	5,251,700	13.36	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,377.92000	1.37792	1,513,540	13.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,325.92000	1.32592	1,457,900	13.34	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
R2044	On	06/08/2020	Bond Future	10.93	Call			6,177.22000	6.17722	6,488,260	14.74	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,980.03000	1.98003	2,136,610	13.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,962.27000	1.96227	1,824,530	15.01	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,363.30000	12.36330	11,948,040	12.92	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			466.93000	0.46693	518,360	12.92	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,478.08000	7.47808	7,137,560	13.15	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,452.29000	1.45229	1,578,460	13.15	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,315.28000	6.31528	6,005,170	13.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,289.41000	2.28941	2,133,760	14.74	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,008.95000	2.00895	2,167,080	13.44	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,261.03000	6.26103	5,952,470	13.44	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			2,037.85000	2.03785	2,197,520	13.46	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,206.88000	6.20688	5,899,860	13.46	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,537.04000	9.53704	9,156,490	12.92	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			875.54000	0.87554	961,680	12.92	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,687.05000	5.68705	5,395,590	13.59	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,341.53000	2.34153	2,516,760	13.59	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,970.84000	6.97084	7,299,790	15.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,670.43000	7.67043	7,993,550	14.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,684.37000	2.68437	2,532,110	14.97	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,880.87000	2.88087	3,063,020	13.72	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,475.19000	14.47519	14,061,840	13.28	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			698.71000	0.69871	760,740	13.28	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,617.06000	6.61706	6,330,330	13.77	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,257.63000	1.25763	1,357,480	13.28	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,919.15000	6.91915	6,624,620	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,850.27000	2.85027	3,031,120	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,690.25000	8.69025	9,031,840	15.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,168.11000	2.16811	2,318,010	13.49	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,868.00000	6.86800	6,574,770	13.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			5,140.60000	5.14060	4,896,350	14.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,207.28000	4.20728	4,439,680	14.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			5,100.53000	5.10053	4,857,550	14.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,133.41000	4.13341	4,363,280	14.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,036.83000	3.03683	3,225,480	13.77	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			11,098.49000	11.09849	10,722,960	13.28	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,936.76000	8.93676	9,282,420	15.38	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,206.56000	2.20656	2,076,840	15.38	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			8,236.77000	8.23677	7,911,290	13.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,180.94000	5.18094	4,935,430	14.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,290.39000	2.29039	2,156,600	15.30	0.00	0	568

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 05/11/2020 Bond Future	10.35	Call			4,170.27000	4.17027	4,401,400	14.07	0.00	0	0
Total R2044 Option									0.00	0	16,344
Total For R2044									21,340,415.68	244	67,105
R2048 On 06/02/2020 Bond Future			10.16192	90.92250	10.22895	90.37729		12.82	0.00	0	94,797
R2048 On 07/05/2020 Bond Future			10.23268	88.13824	10.30180	87.58311		14.41	0.00	0	0
R2048 On 06/08/2020 Bond Future			10.30374	89.75842	10.37508	89.19287		13.93	0.00	0	0
R2048 On 05/11/2020 Bond Future			10.37628	87.00669	10.44988	86.43065		14.65	0.00	0	0
Total R2048 Future									0.00	0	94,797
R2048 On 06/02/2020 Bond Future	9.71	Call			276.90000	0.27690	352,810	11.68	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			4,660.14000	4.66014	4,190,840	11.68	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			290.65000	0.29065	369,460	11.71	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			4,585.79000	4.58579	4,119,390	11.71	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			263.63000	0.26363	336,690	11.66	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,735.11000	4.73511	4,262,960	11.66	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			1,360.66000	1.36066	1,524,670	13.74	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,711.60000	5.71160	5,320,480	13.74	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,387.41000	1.38741	1,553,670	13.75	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			5,651.38000	5.65138	5,262,510	13.75	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,334.23000	1.33423	1,495,990	13.72	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,772.27000	5.77227	5,378,900	13.72	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			10,492.94000	10.49294	10,019,820	12.67	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			751.32000	0.75132	843,750	12.67	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			12,637.08000	12.63708	12,134,370	12.67	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			469.43000	0.46943	532,270	12.67	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			3,191.10000	3.19110	3,450,060	13.60	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,671.99000	4.67199	4,365,400	13.60	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			3,228.86000	3.22886	3,489,700	13.61	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			4,628.59000	4.62859	4,323,880	13.61	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			3,153.84000	3.15384	3,410,910	13.58	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,716.02000	4.71602	4,407,540	13.58	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,233.40000	3.23340	3,471,390	14.23	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			6,530.41000	6.53041	6,192,360	14.23	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,167.13000	3.16713	3,401,910	14.21	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			6,630.71000	6.63071	6,289,450	14.21	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,200.34000	3.20034	3,436,720	14.22	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			6,580.56000	6.58056	6,240,900	14.22	0.00	0	0
Total R2048 Option									0.00	0	23,640
Total For R2048									0.00	0	118,437
R208 On 06/02/2020 Bond Future			6.62734	102.59239	6.62596	102.59388		0.55	14,875,896.55	145	12,864
R208 On 07/05/2020 Bond Future			6.40567	101.05702	6.40389	101.05854		0.56	0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			5.96540	102.92609	5.96299	102.92758		0.43	0.00	0	0
R208	On	05/11/2020	Bond Future			4.92238	101.44598	4.91850	101.44748		0.25	0.00	0	0
Total R208 Future												14,875,896.55	145	12,924
R208	On	06/02/2020	Bond Future	6.13	Call			0.07000	0.00007	0,060	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			536.76000	0.53676	538,240	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.08000	0.00008	0,060	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			525.91000	0.52591	527,380	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.06000	0.00006	0,050	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			547.62000	0.54762	549,100	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,370.81000	1.37081	1,372,330	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,362.12000	1.36212	1,363,640	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,379.51000	1.37951	1,381,030	0.55	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			289.97000	0.28997	290,980	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			35.04000	0.03504	34,540	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			285.46000	0.28546	286,450	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			36.57000	0.03657	36,060	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			280.76000	0.28076	281,740	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			33.32000	0.03332	32,840	0.37	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			66.03000	0.06603	65,290	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			123.17000	0.12317	123,930	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			67.58000	0.06758	66,830	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			120.87000	0.12087	121,620	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			69.54000	0.06954	68,780	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			118.98000	0.11898	119,720	0.24	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												14,875,896.55	145	12,924
R209	On	06/02/2020	Bond Future			9.85297	73.45390	9.89443	73.19476		12.15	0.00	0	103,946
R209	On	07/05/2020	Bond Future			9.92244	71.64008	9.96519	71.37621		13.44	0.00	0	0
R209	On	06/08/2020	Bond Future			9.99226	72.95733	10.03636	72.68850		13.20	0.00	0	0
R209	On	05/11/2020	Bond Future			10.06079	71.17712	10.10627	70.90329		13.77	0.00	0	0
Total R209 Future												0.00	0	103,946
R209	On	06/02/2020	Bond Future	9.51	Call			388.33000	0.38833	439,600	11.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,844.55000	2.84455	2,636,680	11.39	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			403.79000	0.40379	456,640	11.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,794.58000	2.79458	2,588,290	11.41	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			373.29000	0.37329	423,000	11.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,895.03000	2.89503	2,685,600	11.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.40	Put			3,427.69000	3.42769	3,204,130	11.21	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			246.10000	0.24610	281,680	11.21	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,056.45000	1.05645	1,131,570	12.81	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,267.68000	4.26768	4,078,930	12.81	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,076.75000	1.07675	1,152,910	12.82	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,222.40000	4.22240	4,034,690	12.82	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,036.40000	1.03640	1,110,480	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,313.29000	4.31329	4,123,500	12.79	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.02000	0.00002	0,030	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,719.79000	36.71979	36,450,970	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.02000	0.00002	0,030	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,611.44000	36.61144	36,342,620	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.02000	0.00002	0,030	12.17	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,828.28000	36.82828	36,559,460	12.17	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,307.34000	3.30734	3,439,540	13.55	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,949.59000	3.94959	3,807,960	13.55	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,336.96000	3.33696	3,469,890	13.56	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,918.42000	3.91842	3,777,520	13.56	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,366.71000	3.36671	3,500,370	13.57	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,887.45000	3.88745	3,747,280	13.57	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												0.00	0	111,446
R210	On	06/02/2020	Bond Future			188.87662	188.87662	188.87918	188.87918			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.71841	189.71841	189.72107	189.72107			0.00	0	0
R210	On	06/08/2020	Bond Future			193.30356	193.30356	193.30617	193.30617			0.00	0	0
R210	On	05/11/2020	Bond Future			194.21234	194.21234	194.21477	194.21477			0.00	0	0
Total R210 Future												0.00	0	1,721
Total For R210												0.00	0	1,721
R212	On	06/02/2020	Bond Future			161.80601	161.80601	161.81075	161.81075			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.79173	164.79173	164.79654	164.79654			0.00	0	0
R212	On	06/08/2020	Bond Future			165.61770	165.61770	165.62251	165.62251			0.00	0	0
R212	On	05/11/2020	Bond Future			168.72278	168.72278	168.72760	168.72760			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			9.31871	87.37951	9.35521	87.15817		9.37	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.38284	85.41873	9.42065	85.19330		10.26	0.00	0	0
R213	On	06/08/2020	Bond Future			9.44674	86.99082	9.48595	86.76111		10.08	0.00	0	0
R213	On	05/11/2020	Bond Future			9.51351	85.07305	9.55416	84.83912		10.44	0.00	0	0
Total R213 Future												0.00	0	24,111

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.28	Call			967.30000	0.96730	1,057,310	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,424.23000	1.42423	1,292,900	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			913.01000	0.91301	999,460	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,492.00000	1.49200	1,357,110	9.14	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			939.92000	0.93992	1,028,150	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,457.85000	1.45785	1,324,740	9.15	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,545.14000	3.54514	3,389,940	9.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,073.80000	1.07380	1,142,140	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,627.50000	3.62750	3,470,410	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,094.45000	1.09445	1,163,730	9.85	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,586.26000	3.58626	3,430,110	9.85	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,115.16000	1.11516	1,185,390	9.86	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,217.76000	2.21776	2,316,570	9.93	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,374.06000	3.37406	3,243,160	9.93	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,244.66000	2.24466	2,344,250	9.94	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,341.44000	3.34144	3,211,320	9.94	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,271.74000	2.27174	2,372,110	9.94	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,309.06000	3.30906	3,179,720	9.94	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,238.49000	3.23849	3,124,540	10.51	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,474.69000	3.47469	3,595,310	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,211.92000	3.21192	3,098,610	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,505.48000	3.50548	3,626,730	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,185.53000	3.18553	3,072,850	10.52	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,444.03000	3.44403	3,564,010	10.51	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,111
R214	On	06/02/2020	Bond Future			10.07050	71.96621	10.12727	71.59888		13.15	0.00	0	19,434
R214	On	07/05/2020	Bond Future			10.13876	69.97848	10.19723	69.60443		14.64	0.00	0	0
R214	On	06/08/2020	Bond Future			10.20715	71.26499	10.26742	70.88389		14.31	0.00	0	0
R214	On	05/11/2020	Bond Future			10.27705	69.30699	10.33915	68.91880		14.99	0.00	0	0
Total R214 Future												0.00	0	19,434
R214	On	06/02/2020	Bond Future	9.72	Call			379.68000	0.37968	453,460	12.18	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,085.45000	3.08545	2,791,900	12.18	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			394.98000	0.39498	471,010	12.20	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,032.31000	3.03231	2,741,010	12.20	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			364.73000	0.36473	436,280	12.16	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,139.04000	3.13904	2,843,260	12.16	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,250.72000	4.25072	3,919,540	11.79	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			154.17000	0.15417	190,320	11.79	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,347.87000	2.34787	2,091,200	12.50	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.87	Call			657.96000	0.65796	768,620	12.50	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,513.63000	2.51363	2,768,800	13.44	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			668.06000	0.66806	555,900	13.44	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,536.20000	6.53620	6,222,350	13.31	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			493.77000	0.49377	553,970	13.31	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			3,529.06000	3.52906	3,300,060	14.20	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,659.97000	1.65997	1,805,020	14.20	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,252.40000	4.25240	4,505,000	15.28	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,402.92000	1.40292	1,281,470	15.28	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,287.95000	1.28795	1,409,950	13.99	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,165.39000	4.16539	3,913,340	13.99	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,311.04000	1.31104	1,434,560	14.01	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,120.55000	4.12055	3,870,020	14.01	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,265.11000	1.26511	1,385,600	13.98	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,210.58000	4.21058	3,957,020	13.98	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,362.24000	2.36224	2,523,220	14.03	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,210.41000	4.21041	3,990,290	14.03	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,390.43000	2.39043	2,552,650	14.04	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,172.98000	4.17298	3,954,100	14.04	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,334.22000	2.33422	2,493,970	14.02	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,248.11000	4.24811	4,026,760	14.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,616.73000	3.61673	3,809,940	14.99	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,175.11000	4.17511	3,980,130	14.99	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,647.69000	3.64769	3,841,900	15.00	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,143.08000	4.14308	3,949,100	15.00	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,586.14000	3.58614	3,778,350	14.98	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,207.61000	4.20761	4,011,630	14.98	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	26,184
Total for Bond												57,025,184.33	585	1,217,864
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			693.42900	693.42900	691.42700	691.42700				0.00	0	1,246
GOVI On 07/05/2020 GOVI			706.05500	706.05500	704.01600	704.01600				0.00	0	0
GOVI On 06/08/2020 GOVI			719.09000	719.09000	717.01400	717.01400				0.00	0	0
Total GOVI Future										0.00	0	1,246
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			117,130.00000	11.71300	97,110,000			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			117,230.00000	11.72300	97,210,000			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			117,030.00000	11.70300	97,010,000			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			159,740.00000	15.97400	139,350,000			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			159,840.00000	15.98400	139,450,000			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			159,640.00000	15.96400	139,250,000			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			111,160.00000	11.11600	90,400,000			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			111,260.00000	11.12600	90,500,000			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			111,060.00000	11.10600	90,300,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	1,246
Total for GOVI										0.00	0	1,246
AL37 On 06/02/2020 Index Future			681.79000	681.79000	681.67300	681.67300				0.00	0	0
AL37 On 07/05/2020 Index Future			694.20400	694.20400	694.08500	694.08500				0.00	0	0
AL37 On 06/08/2020 Index Future			707.02000	707.02000	706.89900	706.89900				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			787.95000	787.95000	786.84500	786.84500			0.00	0	0
AL7T On 07/05/2020 Index Future			802.29700	802.29700	801.17200	801.17200			0.00	0	0
AL7T On 06/08/2020 Index Future			817.10900	817.10900	815.96300	815.96300			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			701.26800	701.26800	699.32500	699.32500			0.00	0	414
ALBI On 07/05/2020 Index Future			714.03700	714.03700	712.05800	712.05800			0.00	0	0
ALBI On 06/08/2020 Index Future			727.22000	727.22000	725.20400	725.20400			0.00	0	0
Total ALBI Future									0.00	0	414
Total For ALBI									0.00	0	414
IGOV On 06/02/2020 Index Future			259.61200	259.61200	259.62900	259.62900			0.00	0	1,011
IGOV On 07/05/2020 Index Future			264.40300	264.40300	264.42000	264.42000			0.00	0	47
IGOV On 06/08/2020 Index Future			269.34700	269.34700	269.36400	269.36400			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
5Y STN On 21/12/2021 Interest Rate Swap			95.12000	95.12000	95.11000	95.11000			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 :									57,025,184.33	585	1,220,633
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.12939			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.00500	103.60406	8.00500	103.58184			0.00	0	250,000,000
Total AA07 SPOT									0.00	0	250,000,000
Total For AA07									0.00	0	250,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	101.44700	10.00000	101.42100			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.42500	11.37000	103.39358				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	103.59367	11.81000	103.56101				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	42.80321	100.00000	42.70797				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	38.51069	100.00000	38.42592				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300			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			5.22000	5.22000	5.22000	278.59186		104,400,000,000.00	20,000,000	10,000,000	
Total ABCPI3 SPOT								104,400,000,000.00	20,000,000	10,000,000	
Total For ABCPI3								104,400,000,000.00	20,000,000	10,000,000	
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
ABFN0: On 17/03/2020 Spot Bond					0.00000	100.41806			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	100.23815			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.21120			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.10729			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.45171			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.28915				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.61863				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	100.72007				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	101.52799				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	102.61386				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.24959				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	101.73046				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	102.98113				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	103.57092				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	100.76311				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	100.70212				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	101.50286				0.00	0	400,000,000
Total ABFN29 SPOT										0.00	0	400,000,000
Total For ABFN29										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.15605				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.83034				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	101.02223				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.16232				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.18888				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	101.56046				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.24061				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	102.58542				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.33112				0.00	4,400,000,000	2,200,000,000
Total ABFN38 SPOT										0.00	4,400,000,000	2,200,000,000
Total For ABFN38										0.00	4,400,000,000	2,200,000,000
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.13044				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.13263				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.13423				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.13606				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.52192				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	101.54858				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	101.56766				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.58468				0.00	0	300,000,000
Total ABJ01 SPOT										0.00	0	300,000,000
Total For ABJ01										0.00	0	300,000,000
ABK10 On 14/02/2020 Spot Bond					0.00000	101.20645				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.98032				0.00	0	2,000,000,000
Total ABK12 SPOT										0.00	0	2,000,000,000
Total For ABK12										0.00	0	2,000,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	100.46170				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.04188				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.57000	6.57000	6.57000	151.02898				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	85.08302	100.00000	84.91523				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.88000	6.88000	6.88000	133.91950				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI03 On 13/10/2021 Spot Bond			100.00000	31.65197	100.00000	31.57923			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.30000	8.30000	8.30000	127.43610			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.44502	100.00000	12.41628			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.87581			0.00	16,800,000	13,200,000
Total ABKS1 SPOT									0.00	16,800,000	13,200,000
Total For ABKS1									0.00	16,800,000	13,200,000
ABN05 On 18/04/2021 Spot Bond			4.53000	205.08816	4.53000	205.04553			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.50000	4.50000	4.50000	130.63372			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.63500	4.63500	4.63500	173.95324			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	210.03121			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.84500	8.84500	8.84500	99.43827			0.00	0	400,000,000
Total ABN67 SPOT									0.00	0	400,000,000
Total For ABN67									0.00	0	400,000,000
ABN79 On 21/12/2026 Spot Bond			9.68500	9.68500	9.68500	104.12842			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.50500	7.50500	7.50500	100.63481			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			10.23000	10.23000	10.23000	101.38180			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS11 On 09/04/2021 Spot Bond			7.53000	104.23583	7.53000	104.21478			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.41000	101.69824	7.41000	101.67818			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	101.01451	9.20000	100.98993			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.21000	104.16833	8.21000	104.14531			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.56000	102.54105	7.56000	102.52015			0.00	0	460,000,000
Total ABS14 SPOT									0.00	0	460,000,000
Total For ABS14									0.00	0	460,000,000
ABS15 On 11/11/2022 Spot Bond			8.16500	105.17206	8.16500	105.14893			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			8.48000	109.93567	8.48000	109.91059			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			9.03000	110.14877	9.03000	110.12204			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.08500	107.96985	8.08500	107.94634			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.61000	100.73944	7.61000	100.71912			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.89000	102.04302	8.89000	102.01863		355,600,000,000.00		40,000,000	880,000,000
Total ABS7 SPOT								355,600,000,000.00		40,000,000	880,000,000
Total For ABS7								355,600,000,000.00		40,000,000	880,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.48832	100.00000	11.46276		0.00	0	0	0
Total ABS7/R186 SPOT								0.00	0	0	0
Total For ABS7/R186								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI2 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	290.11906			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.58000	160.83175	3.58000	160.80252			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			11.13000	11.13000	11.13000	104.21815			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	101.65000	10.00000	101.62300			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.07295			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	100.07138			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.81500	7.81500	7.81500	7.81500			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond					0.00000	236.90510			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	236.94915			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.06965			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	101.65000	10.00000	101.62300			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.06991			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	99.29938			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.37130			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.07113			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.07147			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	100.07147			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.07285			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	100.07285			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL203 On 30/01/2023 Spot Bond					0.00000	160.24962				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	162.25730				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	98.05264				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.06895				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.03766				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.36948				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.06861				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.06742				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	100.83616				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.04241				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	100.73559				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	100.73991				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AGL01 On 29/11/2023 Spot Bond					0.00000	100.61480				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.69696				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	104.91078				0.00	0	1,000,000,000
Total AGT01 SPOT										0.00	0	1,000,000,000
Total For AGT01										0.00	0	1,000,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.67416				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	100.54785				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.52928				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.28322				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.44661				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	101.50238				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	101.49339				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	101.59223				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	101.69104				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.01412				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.11276				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.58543				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	100.75206				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.03500	105.85566	9.03500	105.83024				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	100.77798				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	100.81252				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	101.05365				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	100.73039				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	100.75199				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	100.77790				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	100.81242				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF6D On 21/08/2024 Spot Bond					0.00000	101.05343			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1BU SPOT									0.00	0	0
Total For AHL1BU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		54,335,512,400,000.00	543,355,124	543,355,124	
Total AHY2U SPOT								54,335,512,400,000.00	543,355,124	543,355,124	
Total For AHY2U								54,335,512,400,000.00	543,355,124	543,355,124	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		40,664,527,200,000.00	406,645,272	406,645,272	
Total AIG2U SPOT								40,664,527,200,000.00	406,645,272	406,645,272	
Total For AIG2U								40,664,527,200,000.00	406,645,272	406,645,272	
AIR02 On 30/04/2023 Spot Bond			8.90000	109.63107	8.90000	109.60499		2,136,000,000,000.00	240,000,000	220,000,000	
Total AIR02 SPOT								2,136,000,000,000.00	240,000,000	220,000,000	
Total For AIR02								2,136,000,000,000.00	240,000,000	220,000,000	
AIR04 On 29/05/2024 Spot Bond			8.53500	103.21682	8.53500	103.19313		1,194,900,000,000.00	140,000,000	70,000,000	
Total AIR04 SPOT								1,194,900,000,000.00	140,000,000	70,000,000	
Total For AIR04								1,194,900,000,000.00	140,000,000	70,000,000	
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			10.82000	95.61746	10.82000	95.58978		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			4.84000	175.32476	4.84000	175.28688		0.00	0	90,000,000	
Total AIRL01 SPOT								0.00	0	90,000,000	
Total For AIRL01								0.00	0	90,000,000	
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIRS1U SPOT								0.00	0	0	
Total For AIRS1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRT1U SPOT									0.00	0	0
Total For AIRT1U									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.57165			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.05516			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.21260			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	99.90747			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	100.86505			0.00	0	50,000,000
Total APF08 SPOT									0.00	0	50,000,000
Total For APF08									0.00	0	50,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.46131			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.28905			0.00	0	0
Total APF10 SPOT									0.00	0	0
Total For APF10									0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.13335			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
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	10,000,000,000
Total AS345U SPOT										0.00	0	10,000,000,000
Total For AS345U										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS347U SPOT									0.00	0	0
Total For AS347U									0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS349U SPOT									0.00	0	0
Total For AS349U									0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS350U SPOT									0.00	0	0
Total For AS350U									0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS367U SPOT									0.00	0	0
Total For AS367U									0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS377U SPOT									0.00	0	0
Total For AS377U									0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS391U SPOT									0.00	0	0
Total For AS391U									0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.67000	227.37205	4.67000	227.32397			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.68500	204.18977	4.68500	204.14651			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	101.53002			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	101.37692			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	101.30821			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond					0.00000	101.09228				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.07828				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.06638				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.50712				0.00	0	400,000,000
Total ASN083 SPOT										0.00	0	400,000,000
Total For ASN083										0.00	0	400,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.54194				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	154.72062				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	101.52025				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.02082				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	92.29996				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	100.51828				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	100.33993				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.08852			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	100.08774			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.31000	158.50547	4.31000	158.47357		1,586,080,000,000.00	368,000,000	92,000,000	
Total ASN137 SPOT								1,586,080,000,000.00	368,000,000	92,000,000	
Total For ASN137								1,586,080,000,000.00	368,000,000	92,000,000	
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.72581			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	88.14983			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.19346			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.21433			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			4.35500	158.36347	4.35500	158.33141			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15(On 31/05/2021 Spot Bond					0.00000	57.92377			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	100.52963			0.00	0	100,000,000
Total ASN152 SPOT									0.00	0	100,000,000
Total For ASN152									0.00	0	100,000,000
ASN15(On 31/03/2028 Spot Bond			5.27500	166.18051	5.27500	166.14270			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.11794			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	100.82660			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	100.68322			0.00	0	450,513,200
Total ASN165 SPOT									0.00	0	450,513,200
Total For ASN165									0.00	0	450,513,200
ASN17(On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17(On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17(On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18(On 20/06/2022 Spot Bond					0.00000	100.07706				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	100.25600				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	99.83477				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			4.63000	105.00752	4.63000	104.98551				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	100.06491				0.00	0	500,000,000
Total ASN196 SPOT										0.00	0	500,000,000
Total For ASN196										0.00	0	500,000,000
ASN20(On 20/06/2022 Spot Bond					0.00000	100.06556				0.00	0	680,000,000
Total ASN203 SPOT										0.00	0	680,000,000
Total For ASN203										0.00	0	680,000,000
ASN20(On 20/06/2022 Spot Bond					0.00000	100.05571				0.00	0	189,533,600
Total ASN204 SPOT										0.00	0	189,533,600
Total For ASN204										0.00	0	189,533,600
ASN20(On 24/08/2021 Spot Bond					0.00000	100.79079				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	100.86191				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	100.57935				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21: On 29/08/2022 Spot Bond					0.00000	100.58417				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	100.36624				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	100.55338				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.07689				0.00	0	100,000,000
Total ASN264 SPOT										0.00	0	100,000,000
Total For ASN264										0.00	0	100,000,000
ASN27: On 20/06/2023 Spot Bond					0.00000	100.06531				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	100.91775				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	100.81287				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	100.77625				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.24787				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	99.90826				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	100.06847				0.00	0	600,000,000
Total ASN300 SPOT										0.00	0	600,000,000
Total For ASN300										0.00	0	600,000,000
ASN31: On 20/12/2023 Spot Bond					0.00000	100.08160				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN314 On 17/01/2020 Spot Bond					0.00000	106.47039				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN315 On 20/01/2021 Spot Bond					0.00000	100.33845				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316 On 30/04/2020 Spot Bond					0.00000	101.32140				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317 On 30/03/2020 Spot Bond					0.00000	99.85643				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.60500	4.60500	4.60500	93.41094				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	89.56512				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.06594				0.00	0	300,000,000
Total ASN327 SPOT										0.00	0	300,000,000
Total For ASN327										0.00	0	300,000,000
ASN328 On 20/06/2024 Spot Bond					0.00000	100.07225				0.00	0	1,100,000,000
Total ASN328 SPOT										0.00	0	1,100,000,000
Total For ASN328										0.00	0	1,100,000,000
ASN333 On 09/05/2024 Spot Bond					0.00000	101.03231				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	100.06628				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			4.74000	103.43476	4.74000	103.41277				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	100.06922				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN34: On 12/02/2021 Spot Bond					0.00000	100.92963			0.00	0	0
Total ASN342 SPOT									0.00	0	0
Total For ASN342									0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	100.92963			0.00	0	0
Total ASN344 SPOT									0.00	0	0
Total For ASN344									0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.06484			0.00	0	600,000,000
Total ASN346 SPOT									0.00	0	600,000,000
Total For ASN346									0.00	0	600,000,000
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06843			0.00	0	0
Total ASN351 SPOT									0.00	0	0
Total For ASN351									0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06723			0.00	0	0
Total ASN354 SPOT									0.00	0	0
Total For ASN354									0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.06723			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	100.51438			0.00	0	0
Total ASN365 SPOT									0.00	0	0
Total For ASN365									0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	100.07637			0.00	0	400,000,000
Total ASN369 SPOT									0.00	0	400,000,000
Total For ASN369									0.00	0	400,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.06632			0.00	0	850,000,000
Total ASN373 SPOT									0.00	0	850,000,000
Total For ASN373									0.00	0	850,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.06799			0.00	0	0
Total ASN374 SPOT									0.00	0	0
Total For ASN374									0.00	0	0
ASN38: On 29/10/2021 Spot Bond					0.00000	101.32477			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	100.14324			0.00	0	0
Total ASN383 SPOT									0.00	0	0
Total For ASN383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN38 On 15/03/2021 Spot Bond					0.00000	100.14324				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN386 On 20/12/2022 Spot Bond					0.00000	100.07572				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN388 On 20/12/2024 Spot Bond					0.00000	100.06672				0.00	0	300,000,000
Total ASN388 SPOT										0.00	0	300,000,000
Total For ASN388										0.00	0	300,000,000
ASN395 On 20/11/2020 Spot Bond					0.00000	100.44518				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN399 On 17/12/2025 Spot Bond					0.00000	100.14061				0.00	0	100,000,000
Total ASN399 SPOT										0.00	0	100,000,000
Total For ASN399										0.00	0	100,000,000
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.88958				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.55500	102.28988	7.55500	102.26916				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.78000	105.37431	7.78000	105.35222				0.00	0	80,000,000
Total BAW21 SPOT										0.00	0	80,000,000
Total For BAW21										0.00	0	80,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.28740	9.30000	102.26186				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.17056				0.00	0	30,000,000
Total BAW22 SPOT										0.00	0	30,000,000
Total For BAW22										0.00	0	30,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	101.45404				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.40682			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	100.73591			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.40783			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	99.85259			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	102.83526			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	100.50064			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.13000	11.13000	11.13000	100.36492			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	99.75042			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	99.76514			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	101.43116			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.76301				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	100.36139				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	99.76524				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			10.93500	10.93500	10.93500	100.39984				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.77912				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.77912				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	99.77912				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.74000	11.74000	11.74000	104.66742				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.17570				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	99.75108				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.06084				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.06090				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA77 On 30/09/2022 Spot Bond					0.00000	99.75814			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	99.69960			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	101.85966			0.00	0	0
Total BAYB08 SPOT									0.00	0	0
Total For BAYB08									0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.68919			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	99.73135			0.00	0	0
Total BAYB12 SPOT									0.00	0	0
Total For BAYB12									0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.72515			0.00	0	0
Total BAYB13 SPOT									0.00	0	0
Total For BAYB13									0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.72515			0.00	0	0
Total BAYB14 SPOT									0.00	0	0
Total For BAYB14									0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	99.72515			0.00	0	0
Total BAYB15 SPOT									0.00	0	0
Total For BAYB15									0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	99.72009			0.00	0	0
Total BAYB16 SPOT									0.00	0	0
Total For BAYB16									0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	99.72583			0.00	0	0
Total BAYB17 SPOT									0.00	0	0
Total For BAYB17									0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	99.72583			0.00	0	0
Total BAYB18 SPOT									0.00	0	0
Total For BAYB18									0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.72583			0.00	0	0
Total BAYB19 SPOT									0.00	0	0
Total For BAYB19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1I 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
BAYD2I 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
BAYD3I 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
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
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	100.48508				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.94124				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.31344				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			8.68500	8.68500	8.68500	98.14591				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	9.52765	100.00000	9.50656				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.17628				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BDX31 On 05/03/2023 Spot Bond					0.00000	100.43502				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.66975				0.00	0	90,000,000
Total BGL03 SPOT										0.00	0	90,000,000
Total For BGL03										0.00	0	90,000,000
BGL04 On 05/02/2020 Spot Bond			7.93500	104.05231	7.93500	104.02990				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.63000	104.57398	9.63000	104.54696				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	101.89097				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.53500	108.89343	9.53500	108.86556				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	100.57380				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.33000	104.15362	9.33000	104.12753				0.00	0	80,000,000
Total BGL09 SPOT										0.00	0	80,000,000
Total For BGL09										0.00	0	80,000,000
BGL10 On 05/05/2021 Spot Bond					0.00000	104.49826				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.11000	104.53442	10.11000	104.50610				0.00	0	50,000,000
Total BGL11 SPOT										0.00	0	50,000,000
Total For BGL11										0.00	0	50,000,000
BGL12 On 20/08/2021 Spot Bond					0.00000	104.95414				0.00	20,000,000	220,000,000
Total BGL12 SPOT										0.00	20,000,000	220,000,000
Total For BGL12										0.00	20,000,000	220,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			8.53500	108.85124	8.53500	108.82652			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.30445			0.00	940,000,000	470,000,000
Total BGL14 SPOT									0.00	940,000,000	470,000,000
Total For BGL14									0.00	940,000,000	470,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	104.06231			0.00	0	70,000,000
Total BGL15 SPOT									0.00	0	70,000,000
Total For BGL15									0.00	0	70,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.82036			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.89636			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	102.62715			0.00	0	0
Total BGL18 SPOT									0.00	0	0
Total For BGL18									0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.05715			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	106.90429			0.00	0	110,000,000
Total BGT01 SPOT									0.00	0	110,000,000
Total For BGT01									0.00	0	110,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.26666			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.03262			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	100.94869			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	100.86118			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID11 On 15/11/2023 Spot Bond			8.27500	105.34646	8.27500	105.32300			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.33303			0.00	0	0
Total BID12 SPOT									0.00	0	0
Total For BID12									0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.13428			0.00	0	0
Total BID13 SPOT									0.00	0	0
Total For BID13									0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	101.22578			0.00	0	0
Total BID14 SPOT									0.00	0	0
Total For BID14									0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	100.97015			0.00	0	700,000,000
Total BID15 SPOT									0.00	0	700,000,000
Total For BID15									0.00	0	700,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.39179			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	101.82353			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	100.82962			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	100.97029			0.00	0	0
Total BNPP05 SPOT									0.00	0	0
Total For BNPP05									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.00002			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	100.38162			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	100.00001			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.49551				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	102.02219				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF15 On 22/03/2020 Spot Bond					0.00000	100.00001				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	101.28808				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF17 On 23/01/2020 Spot Bond					0.00000	101.23098				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.72269				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.75384				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	100.77133				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.90695			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.90780			0.00	0	0
Total BWZ21B SPOT									0.00	0	0
Total For BWZ21B									0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.05492			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BWZJ23 SPOT									0.00	0	0
Total For BWZJ23									0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.85000	101.32976	7.85000	101.30858			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.38391			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			7.85500	105.59005	7.85500	105.56770			0.00	0	50,000,000
Total CBL26 SPOT									0.00	0	50,000,000
Total For CBL26									0.00	0	50,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	101.42333			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	100.73743			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.32567			0.00	0	450,000,000
Total CBL29 SPOT									0.00	0	450,000,000
Total For CBL29									0.00	0	450,000,000
CCT01 On 23/06/2023 Spot Bond			9.63000	108.59120	9.63000	108.56329			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			9.43000	108.19117	9.43000	108.16393			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.63000	109.20211	9.63000	109.17390			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			9.68000	106.99408	9.68000	106.96661			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	101.64960	10.00000	101.62310			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	102.93143			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	102.56370			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.01135			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR32 On 21/07/2020 Spot Bond					0.00000	101.84578				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	99.99995				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.18702				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	99.88792				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.51979				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.32959				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	102.26796				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	101.52522				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL569U SPOT									0.00	0	0
Total For CL569U									0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL570U SPOT									0.00	0	0
Total For CL570U									0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL571U SPOT									0.00	0	0
Total For CL571U									0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA4U SPOT									0.00	0	0
Total For CLA4U									0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA5U SPOT									0.00	0	0
Total For CLA5U									0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA6U SPOT									0.00	0	0
Total For CLA6U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	99.75908			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	155.24556	3.14000	155.14175			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			4.28000	4.28000	4.28000	151.61726			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	101.65000	10.00000	101.62300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/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
CLN23 On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	101.02364				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.12500	99.59346	10.12500	99.56643				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			10.64500	101.03967	10.64500	101.01088				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond					0.00000	100.07715				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	101.00258				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	99.43499				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.30500	107.00395	9.30500	106.97722				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	101.34276				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			11.44500	108.38694	11.44500	108.35380				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	101.39357				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond					0.00000	101.42289				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	107.53058				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			8.13000	104.57781	8.13000	104.55492				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	101.29136	10.98000	101.26162				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	102.83413	11.00000	102.80388				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.07580				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.23500	105.97879	11.23500	105.94696				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	100.08283				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.06792				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	101.50634				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN39(On 20/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond					0.00000	100.06844				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN396 On 20/03/2020 Spot Bond					0.00000	100.13322				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.18862				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.96886				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.96359				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.06834				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.20133				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.06873				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	102.64190				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.45492				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.29048				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	102.31369				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	100.58845				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond					0.00000	100.07903			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.98685			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	99.99977			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN417 On 20/12/2020 Spot Bond					0.00000	100.08302			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	105.07581			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	101.87681			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 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
CLN423 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
CLN424 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
CLN425 On 20/12/2020 Spot Bond					0.00000	101.02254			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 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
CLN427 On 20/12/2020 Spot Bond					0.00000	100.09949			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43(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
CLN43(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
CLN43(On 20/12/2020 Spot Bond					0.00000	110.27700				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(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
CLN43(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
CLN43(On 20/12/2020 Spot Bond					0.00000	100.07552				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond					0.00000	100.07196				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond					0.00000	102.04688				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(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
CLN44(On 24/05/2021 Spot Bond			8.03000	105.27933	8.03000	105.25655				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.58000	157.65590	4.58000	157.62304				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.75000	117.61555	6.75000	117.58428				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN454 On 31/01/2025 Spot Bond			6.99000	116.31443	6.99000	116.28279			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.08573			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.87492			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.22682			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.60189			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN459 On 29/11/2021 Spot Bond					0.00000	100.60189			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.47854			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.30000	107.21341	9.30000	107.18692			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.05500	104.74086	9.05500	104.71538			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN463 On 14/03/2020 Spot Bond					0.00000	100.13992			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN464 On 27/03/2020 Spot Bond					0.00000	99.91338			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN465 On 28/03/2020 Spot Bond					0.00000	99.84236			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 28/03/2022 Spot Bond					0.00000	100.75349			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN472 On 19/11/2022 Spot Bond					0.00000	100.92528				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	100.46594				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	100.07627				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	28.84275	100.00000	28.77857				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.87776				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	102.16525				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	101.77218				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			8.23000	103.08691	8.23000	103.06419				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	100.51464				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			11.73500	102.11216	11.73500	102.42231				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.53500	105.09497	8.53500	105.07111				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48 On 28/03/2020 Spot Bond					0.00000	99.93618				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond					0.00000	100.75497				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	100.07642				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49 On 29/08/2020 Spot Bond					0.00000	100.56626				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49 On 04/09/2024 Spot Bond			8.93500	107.32057	8.93500	107.29480				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49 On 04/09/2024 Spot Bond					0.00000	101.89103				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49 On 08/06/2022 Spot Bond					0.00000	102.47278				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49 On 20/05/2021 Spot Bond					0.00000	100.81127				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	101.73548				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	101.83166				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50 On 11/10/2024 Spot Bond					0.00000	101.90120				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50 On 11/10/2024 Spot Bond					0.00000	101.90120				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN505 On 24/10/2020 Spot Bond					0.00000	101.39912			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	100.46352			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	100.75678			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	101.80170			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.36431			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.16164	9.96000	102.67886			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.66239	10.01000	101.45155			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.72217			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	98.33579	9.60000	101.44769			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.26627			0.00	0	0
Total CLN520 SPOT									0.00	0	0
Total For CLN520									0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	100.13667			0.00	0	0
Total CLN521 SPOT									0.00	0	0
Total For CLN521									0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.62477			0.00	0	0
Total CLN522 SPOT									0.00	0	0
Total For CLN522									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN52 On 13/05/2021 Spot Bond					0.00000	100.97164			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	102.65393	9.20000	102.62858			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	101.40731			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	101.36960			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	102.72682			0.00	0	0
Total CLN527 SPOT									0.00	0	0
Total For CLN527									0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	101.69052			0.00	0	0
Total CLN528 SPOT									0.00	0	0
Total For CLN528									0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	102.44031			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	100.25544			0.00	0	0
Total CLN530 SPOT									0.00	0	0
Total For CLN530									0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.26627			0.00	0	0
Total CLN531 SPOT									0.00	0	0
Total For CLN531									0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	102.16508			0.00	0	0
Total CLN532 SPOT									0.00	0	0
Total For CLN532									0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	100.07251			0.00	0	0
Total CLN533 SPOT									0.00	0	0
Total For CLN533									0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	101.64604			0.00	0	0
Total CLN534 SPOT									0.00	0	0
Total For CLN534									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53f On 18/07/2025 Spot Bond			9.91000	9.91000	9.91000	106.27798				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53f On 18/07/2023 Spot Bond					0.00000	99.75327				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53f On 25/10/2023 Spot Bond					0.00000	101.41801				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53f On 16/08/2023 Spot Bond					0.00000	100.89875				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53f On 20/12/2023 Spot Bond					0.00000	100.09189				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54f On 17/01/2024 Spot Bond					0.00000	101.82679				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54f On 20/12/2023 Spot Bond					0.00000	116.67700				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54f On 30/05/2022 Spot Bond					0.00000	100.52019				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
CLN54f 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
CLN54f On 20/12/2023 Spot Bond					0.00000	101.73265				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54f On 17/01/2024 Spot Bond					0.00000	101.79945				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54f On 21/08/2026 Spot Bond			9.38000	106.49616	9.38000	106.46962				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN547 On 29/03/2025 Spot Bond			9.43000	104.95859	9.43000	104.93202				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			9.52000	103.98495	9.52000	103.95838				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			4.78000	4.78000	4.78000	104.77284				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	261.05394				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN550 On 07/12/2025 Spot Bond			4.78000	4.78000	4.78000	104.77198				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN551 On 03/03/2020 Spot Bond				100.00000	0.00000	107.19900				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN552 On 20/12/2023 Spot Bond					0.00000	117.24800				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 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
CLN554 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
CLN555 On 20/12/2020 Spot Bond					0.00000	101.26018				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	100.95979				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	100.99058				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN555 On 24/11/2024 Spot Bond					0.00000	100.69239				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	101.96344				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	114.68200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	101.04300				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	100.75900	10.16000	101.12253				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.38000	105.89380	9.38000	104.59228				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	101.10459				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.73900				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	102.00897				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.47091				0.00	0	79,000,000
Total CLN567 SPOT										0.00	0	79,000,000
Total For CLN567										0.00	0	79,000,000
CLN568 On 11/02/2024 Spot Bond					0.00000	101.00325				0.00	0	600,000,000
Total CLN568 SPOT										0.00	0	600,000,000
Total For CLN568										0.00	0	600,000,000
CLN569 On 13/05/2021 Spot Bond					0.00000	101.04954				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN57(On 13/05/2021 Spot Bond					0.00000	101.06035				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN57 On 12/11/2025 Spot Bond			9.61000	104.03727	9.61000	102.73836				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN57 On 12/11/2025 Spot Bond					0.00000	101.02383				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN57 On 13/05/2021 Spot Bond					0.00000	101.01493				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN57 On 11/02/2024 Spot Bond					0.00000	101.00665				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN57 On 15/03/2024 Spot Bond					0.00000	100.14558				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN57 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
CLN57 On 20/06/2024 Spot Bond					0.00000	100.07717				0.00	0	600,000,000
Total CLN577 SPOT										0.00	0	600,000,000
Total For CLN577										0.00	0	600,000,000
CLN57 On 18/04/2026 Spot Bond					0.00000	101.60096				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN57 On 02/04/2024 Spot Bond					0.00000	99.76069				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN58 On 10/10/2024 Spot Bond					0.00000	102.14303				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58 On 10/05/2024 Spot Bond					0.00000	101.02083				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN582 On 30/05/2022 Spot Bond					0.00000	100.50035				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	100.16257				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	101.50238				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	100.49177				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	100.81494				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	100.31937				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	100.13677				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	100.02718				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN590 On 16/09/2025 Spot Bond					0.00000	100.16050				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN591 On 05/12/2026 Spot Bond					0.00000	102.24779				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN592 On 05/12/2026 Spot Bond			4.97000	122.98341	4.97000	100.65820				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 24/11/2024 Spot Bond					0.00000	100.68484				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN594 On 07/12/2025 Spot Bond					0.00000	100.35666				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	99.91093				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN596 On 24/11/2024 Spot Bond					0.00000	100.68484				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.35772				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond					0.00000	101.97677				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond					0.00000	100.30120				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.02718				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	100.02718				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	100.45355				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.30982				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	101.09838				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	100.95745				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN606 On 14/04/2026 Spot Bond					0.00000	101.95665				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	101.66271				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	100.74849				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	101.37830	9.32000	101.35308				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 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
CLN610 On 23/07/2022 Spot Bond					0.00000	101.42071				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	101.94712				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.33991				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	100.73184				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	100.50023				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	101.69556				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	100.08133				0.00	40,000,000	20,000,000
Total CLN616 SPOT										0.00	40,000,000	20,000,000
Total For CLN616										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN617 On 20/12/2024 Spot Bond					0.00000	100.07196				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.07524				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.49174				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	101.22984				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	101.22704				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	101.14771				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	100.08382				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond					0.00000	101.10166				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond			8.66500	106.17107	8.66500	103.49478				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	100.90532				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	101.00963				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.49500	84.34771	11.49500	87.90984				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN629 On 20/11/2021 Spot Bond					0.00000	100.71433				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			10.08000	105.07831	10.08000	100.77210				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	100.67045				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	100.56399				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	100.50045				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	100.27913				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.68500	98.16871	8.68500	98.14591				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.06913				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.86790				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.39000	111.84304	8.39000	111.81793				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			8.21000	105.68642	8.21000	105.66307				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.94000	107.18531	9.94000	107.15690				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJG0 On 09/06/2024 Spot Bond			8.71500	105.72773	8.71500	105.70309			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.37000	101.29612	9.37000	101.27078			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			11.07500	97.58832	11.07500	97.55958			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.03000	91.99196	11.03000	91.96497			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.35000	11.35000	11.35000	103.88399			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.13733			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.43945			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.00008			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG8 On 28/09/2021 Spot Bond					0.00000	99.83586			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	99.82466			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.24813			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	100.84682			0.00	0	0
Total DENG91 SPOT									0.00	0	0
Total For DENG91									0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.28270			0.00	0	0
Total DENG92 SPOT									0.00	0	0
Total For DENG92									0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total DENG93 SPOT									0.00	0	0
Total For DENG93									0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	99.91101			0.00	0	0
Total DENG94 SPOT									0.00	0	0
Total For DENG94									0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.28272			0.00	0	0
Total DENG97 SPOT									0.00	0	0
Total For DENG97									0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG95U SPOT									0.00	0	0
Total For DNG95U									0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.13145			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY01 On 21/11/2022 Spot Bond					0.00000	100.74423			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.37373			0.00	0	650,000,000
Total DSY02 SPOT									0.00	0	650,000,000
Total For DSY02									0.00	0	650,000,000
DSY03 On 21/11/2024 Spot Bond			9.35000	9.35000	9.35000	105.19571			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.01183			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.98000	101.58743	7.98000	101.56571			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			6.49500	103.89308	6.49500	103.87474			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	93.23080	100.00000	93.00396			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.11500	108.39769	8.11500	108.37427		498,261,000,000.00	61,400,000	1,779,186,500	
Total DV23 SPOT								498,261,000,000.00	61,400,000	1,779,186,500	
Total For DV23								498,261,000,000.00	61,400,000	1,779,186,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.84507	100.00000	19.80140		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.84507	100.00000	19.80140		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			8.43500	107.66988	8.43500	107.64571		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	103.34610	9.69000	103.31952		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.34610	9.69000	103.31952		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			11.11500	97.74538	11.11500	97.71666		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.48662	10.10000	103.45892				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.48662	10.10000	103.45892				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	100.12607				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	99.93157				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	100.59306				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	101.51461				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	100.57088				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.33961				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22I On 29/08/2022 Spot Bond					0.00000	101.20555				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	101.71763				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	102.82318				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	100.25001				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF26 On 02/04/2026 Spot Bond					0.00000	100.36076			0.00	0	100,000,000
Total DVF26 SPOT									0.00	0	100,000,000
Total For DVF26									0.00	0	100,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	100.97026			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	100.45775			0.00	0	0
Total DVFB21 SPOT									0.00	0	0
Total For DVFB21									0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	100.68667			0.00	0	500,000,000
Total DVFB25 SPOT									0.00	0	500,000,000
Total For DVFB25									0.00	0	500,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.98721			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	71.50010	100.00000	71.34272			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
E174 On 01/08/2020 Spot Bond			7.98500	108.49759	7.98500	108.47452			0.00	0	0
Total E174 SPOT									0.00	0	0
Total For E174									0.00	0	0
E175 On 01/08/2021 Spot Bond			8.08500	113.30179	8.08500	113.27740			0.00	0	0
Total E175 SPOT									0.00	0	0
Total For E175									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.84000	103.03240	7.84000	103.01066			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.94000	106.30440	7.94000	106.28166			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.84500	106.55861	8.84500	106.53328			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN32 On 14/03/2032 Spot Bond			4.93000	102.08337	4.93000	102.06099			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.63000	92.91456	4.63000	92.89507			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	128.44437	2.25000	128.42560			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.55500	128.47533	4.55500	128.44847			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.58500	113.99333	4.58500	113.96941			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.42500	114.16483	4.42500	114.14151			0.00	0	0
Total EL30 SPOT									0.00	0	0
Total For EL30									0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.59000	102.88558	4.59000	102.86402			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.60000	94.67331	4.60000	94.65354			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	128.44437	2.25000	128.42560			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	114.84837			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	113.03146			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.66000	105.91657	7.66000	105.89494			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.66500	106.51718	7.66500	106.49517			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.03000	101.42538	10.03000	101.39812			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.91500	10.91500	10.91500	95.19622			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.96500	10.96500	10.96500	100.84629			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			10.18000	10.18000	10.18000	100.17035			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			10.03000	10.03000	10.03000	106.13637			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07P On 17/07/2032 Spot Bond			11.22500	11.22500	11.22500	88.35982			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	101.66292			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.54689			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX02 On 10/09/2022 Spot Bond					0.00000	100.33591				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	100.48990				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.30179				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.25009				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	100.49283				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	100.60862				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	101.58667				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	100.59624				0.00	0	130,000,000
Total EPF014 SPOT										0.00	0	130,000,000
Total For EPF014										0.00	0	130,000,000
EPF015 On 04/06/2023 Spot Bond					0.00000	100.46377				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	100.31914				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	100.32480				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF018 On 13/12/2025 Spot Bond					0.00000	100.23622				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.25591				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	101.06530				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC42 On 04/03/2020 Spot Bond					0.00000	100.42043				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC4 On 12/03/2020 Spot Bond					0.00000	100.22237				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	100.98147				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	101.86455				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	101.50616				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond					0.00000	100.46405				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond					0.00000	100.47204				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00 On 16/04/2025 Spot Bond					0.00000	101.57656				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	100.82773				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.80400				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.86560				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/08/2022 Spot Bond					0.00000	100.80874			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.17627			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.80402			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.83241			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.79647			0.00	0	0
Total ERS26 SPOT									0.00	0	0
Total For ERS26									0.00	0	0
ERSA2: On 17/11/2022 Spot Bond					0.00000	100.78502			0.00	0	390,000,000
Total ERS27 SPOT									0.00	0	390,000,000
Total For ERS27									0.00	0	390,000,000
ES23 On 25/01/2023 Spot Bond			8.31500	108.62171	8.31500	108.59768		1,022,745,000,000.00	123,000,000	2,511,927,500	
Total ES23 SPOT								1,022,745,000,000.00	123,000,000	2,511,927,500	
Total For ES23								1,022,745,000,000.00	123,000,000	2,511,927,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.11281	10.00000	104.08522		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			9.46000	94.26916	9.46000	94.24535		1,971,464,000,000.00	208,400,000	6,969,893,800	
Total ES26 SPOT								1,971,464,000,000.00	208,400,000	6,969,893,800	
Total For ES26								1,971,464,000,000.00	208,400,000	6,969,893,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.76148	7.85000	101.74007		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.96500	77.73604	11.00500	77.48379		2,478,090,000,000.00	226,000,000	2,427,146,000	
Total ES33 SPOT								2,478,090,000,000.00	226,000,000	2,427,146,000	
Total For ES33								2,478,090,000,000.00	226,000,000	2,427,146,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33/R On 15/09/2033 Spot Bond			7.50000	102.04334	7.50000	102.02271				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			11.32500	78.55294	11.32500	78.52930				3,734,985,000,000.00	329,800,000	1,345,635,800
Total ES42 SPOT										3,734,985,000,000.00	329,800,000	1,345,635,800
Total For ES42										3,734,985,000,000.00	329,800,000	1,345,635,800
ES42/R On 25/04/2042 Spot Bond			8.50000	101.37400	8.50000	101.35094				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.50939				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.23243				0.00	0	610,000,000
Total EXX04 SPOT										0.00	0	610,000,000
Total For EXX04										0.00	0	610,000,000
EXX05 On 13/06/2024 Spot Bond					0.00000	100.23880				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.06702				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.06920				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	12.17927	100.00000	12.14976				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.76262	100.00000	19.71475				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF07U SPOT									0.00	0	0
Total For FIF07U									0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF11U SPOT									0.00	0	0
Total For FIF11U									0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF12U SPOT									0.00	0	0
Total For FIF12U									0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF13U SPOT									0.00	0	0
Total For FIF13U									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.11475			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	100.94996			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.06854			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	100.77541			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.88693				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	100.91254				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.30550				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	100.44789				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.92398				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	102.91123				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	102.15600				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH10 On 08/04/2020 Spot Bond					0.00000	101.48668				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	100.45912				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	103.21600				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	102.55200				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.94006			0.00	0	755,000,000
Total FRB13 SPOT									0.00	0	755,000,000
Total For FRB13									0.00	0	755,000,000
FRB14 On 02/06/2021 Spot Bond			10.03000	10.03000	10.03000	100.52204			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	101.00109			0.00	0	70,000,000
Total FRB15 SPOT									0.00	0	70,000,000
Total For FRB15									0.00	0	70,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.32909			0.00	0	60,000,000
Total FRB16 SPOT									0.00	0	60,000,000
Total For FRB16									0.00	0	60,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.20351			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.40530			0.00	0	10,000,000
Total FRB18 SPOT									0.00	0	10,000,000
Total For FRB18									0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			10.03000	105.12831	10.03000	105.10019			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	104.62334			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.87771			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB22 On 08/12/2022 Spot Bond					0.00000	106.00047			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.10166			0.00	2,000,000,000	1,000,000,000
Total FRB23 SPOT									0.00	2,000,000,000	1,000,000,000
Total For FRB23									0.00	2,000,000,000	1,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.76202			0.00	0	0
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	102.67255			0.00	0	50,000,000
Total FRB25 SPOT									0.00	0	50,000,000
Total For FRB25									0.00	0	50,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.57386			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			10.06000	101.17767	10.06000	101.15055			0.00	0	0
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.68000	160.51053	3.68000	160.48093		147,200,000,000.00		40,000,000	20,000,000
Total FRBI22 SPOT								147,200,000,000.00		40,000,000	20,000,000
Total For FRBI22								147,200,000,000.00		40,000,000	20,000,000
FRBI23 On 07/12/2023 Spot Bond			4.08000	4.08000	4.08000	290.01640		81,600,000,000.00		20,000,000	10,000,000
Total FRBI23 SPOT								81,600,000,000.00		20,000,000	10,000,000
Total For FRBI23								81,600,000,000.00		20,000,000	10,000,000
FRBI25 On 31/01/2025 Spot Bond			4.30000	4.30000	4.30000	131.87186		430,000,000,000.00		100,000,000	50,000,000
Total FRBI25 SPOT								430,000,000,000.00		100,000,000	50,000,000
Total For FRBI25								430,000,000,000.00		100,000,000	50,000,000
FRBI28 On 31/03/2028 Spot Bond			4.43500	176.51608	4.43500	176.47985		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			4.55000	4.55000	4.55000	93.83369		0.00		0	0
Total FRBI29 SPOT								0.00		0	0
Total For FRBI29								0.00		0	0
FRBI33 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.30138		0.00		0	0
Total FRBI33 SPOT								0.00		0	0
Total For FRBI33								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI46 On 31/03/2046 Spot Bond			5.30500	84.02051	5.30500	84.00132				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.15000	86.24305	5.15000	86.22371				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.78000	7.78000	7.78000	92.97455				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.52000	8.52000	8.52000	67.05707				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.56000	8.56000	8.56000	66.29379				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.15000	5.15000	5.15000	126.70073				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	100.91081				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	93.15887				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	101.65000	10.00000	101.62300				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 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
FRC209 On 07/10/2020 Spot Bond					0.00000	103.85309			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 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
FRC211 On 07/05/2020 Spot Bond					0.00000	101.11110			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 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
FRC221 On 31/01/2022 Spot Bond			4.39000	158.25315	4.39000	158.22096			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC225 On 20/05/2020 Spot Bond					0.00000	100.80240			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			5.25000	155.57252	5.25000	155.53735			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond					0.00000	100.10706			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC236 On 08/02/2020 Spot Bond					0.00000	103.21260			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	109.25130			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC238 On 08/02/2020 Spot Bond					0.00000	103.29519			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23(On 19/10/2020 Spot Bond					0.00000	109.45046			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	108.88174			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.33259			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.28161			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	103.33140			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	102.99943			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	103.29735			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	102.63256			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.15344			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	101.52955			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	108.41552			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	102.62403			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25 On 13/02/2022 Spot Bond					0.00000	101.12251				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.14496				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	100.00316				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.57044				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	99.91498				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.29431				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.70522				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.65193				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.82591				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	102.15898				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	103.92096				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC27 On 30/01/2023 Spot Bond					0.00000	101.32274			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.78389			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	101.37616	9.80000	101.34953			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.25693			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	100.25752			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	100.43835			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27 On 27/03/2020 Spot Bond					0.00000	99.91895			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27 On 21/11/2022 Spot Bond					0.00000	100.75633			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28 On 20/12/2023 Spot Bond					0.00000	100.07365			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.65792			0.00	0	0
Total FRC282 SPOT									0.00	0	0
Total For FRC282									0.00	0	0
FRC28 On 26/01/2021 Spot Bond					0.00000	102.23783			0.00	0	0
Total FRC283 SPOT									0.00	0	0
Total For FRC283									0.00	0	0
FRC28 On 11/11/2024 Spot Bond					0.00000	101.23021			0.00	0	0
Total FRC284 SPOT									0.00	0	0
Total For FRC284									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28: On 20/12/2022 Spot Bond					0.00000	100.14607				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.81066				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.25948				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	101.25948				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.06703				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	100.07610				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	101.50634				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.11223				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.47086				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.45289				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.98049				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.94781				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29: On 14/05/2024 Spot Bond					0.00000	100.95836				0.00	0	660,000,000
Total FRC297 SPOT										0.00	0	660,000,000
Total For FRC297										0.00	0	660,000,000
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.83150				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	100.08152				0.00	0	100,000,000
Total FRC299 SPOT										0.00	0	100,000,000
Total For FRC299										0.00	0	100,000,000
FRC30: On 25/04/2023 Spot Bond					0.00000	102.10897				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.23453				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	101.13726				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	103.08878				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	101.82124				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30: On 06/11/2023 Spot Bond					0.00000	101.26743				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	100.59481				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	100.88529				0.00	2,800,000,000	1,400,000,000
Total FRC307 SPOT										0.00	2,800,000,000	1,400,000,000
Total For FRC307										0.00	2,800,000,000	1,400,000,000
FRC30: On 31/05/2024 Spot Bond					0.00000	100.90182				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC309 On 20/06/2024 Spot Bond					0.00000	100.06604				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC310 On 20/12/2024 Spot Bond					0.00000	100.07259				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.66000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC312 On 23/02/2021 Spot Bond					0.00000	99.29000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC313 On 20/06/2024 Spot Bond					0.00000	100.07756				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC314 On 23/02/2021 Spot Bond					0.00000	101.92000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC315 On 13/10/2026 Spot Bond					0.00000	100.87204				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC316 On 15/09/2033 Spot Bond					0.00000	100.15145				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC317 On 31/07/2034 Spot Bond					0.00000	101.30979				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC318 On 20/12/2024 Spot Bond					0.00000	100.07196				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC319 On 20/12/2026 Spot Bond					0.00000	100.07737				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC320 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC32 On 24/10/2020 Spot Bond					0.00000	101.44803			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	100.08760			0.00	0	200,000,000
Total FRC322 SPOT									0.00	0	200,000,000
Total For FRC322									0.00	0	200,000,000
FRC32 On 20/12/2024 Spot Bond					0.00000	100.07877			0.00	0	65,000,000
Total FRC323 SPOT									0.00	0	65,000,000
Total For FRC323									0.00	0	65,000,000
FRC32 On 20/06/2026 Spot Bond					0.00000	100.07299			0.00	0	0
Total FRC324 SPOT									0.00	0	0
Total For FRC324									0.00	0	0
FRC32 On 02/04/2024 Spot Bond					0.00000	100.90601			0.00	0	0
Total FRC325 SPOT									0.00	0	0
Total For FRC325									0.00	0	0
FRC32 On 20/12/2022 Spot Bond					0.00000	100.07762			0.00	0	0
Total FRC326 SPOT									0.00	0	0
Total For FRC326									0.00	0	0
FRC32 On 30/09/2022 Spot Bond					0.00000	100.45037			0.00	0	0
Total FRC327 SPOT									0.00	0	0
Total For FRC327									0.00	0	0
FRC32 On 27/12/2022 Spot Bond					0.00000	100.47240			0.00	0	0
Total FRC328 SPOT									0.00	0	0
Total For FRC328									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.03000	5.03000	5.03000	156.21831			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.97000	4.97000	4.97000	156.40468			0.00	0	0
Total FRC69 SPOT									0.00	0	0
Total For FRC69									0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.95000	4.95000	4.95000	156.46688			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD35U SPOT									0.00	0	0
Total For FRD35U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.33000	84.84041	5.33000	84.82085			0.00	0	0
Total FRI33 SPOT									0.00	0	0
Total For FRI33									0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.86000	101.75166	4.86000	101.72970		291,600,000,000.00		60,000,000	30,000,000
Total FRI38 SPOT								291,600,000,000.00		60,000,000	30,000,000
Total For FRI38								291,600,000,000.00		60,000,000	30,000,000
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.21665			0.00	0	2,000,000,000
Total FRJ022 SPOT									0.00	0	2,000,000,000
Total For FRJ022									0.00	0	2,000,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.29081			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.69529			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	101.40990			0.00	40,000,000	120,000,000
Total FRJ22 SPOT									0.00	40,000,000	120,000,000
Total For FRJ22									0.00	40,000,000	120,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.35983			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	100.87917			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	103.59743			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.56165			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	104.73154			0.00	0	1,000,000,000
Total FRJ27 SPOT									0.00	0	1,000,000,000
Total For FRJ27									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.14637			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	106.41638			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.45000	4.45000	4.45000	107.62241			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.61722			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.33946			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.59000	105.58666	4.59000	105.56464			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.62000	205.61445	4.62000	205.57123			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.83000	102.16928	4.83000	102.14732			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	204.91217			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.70000	129.43627	4.70000	129.40888			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS115 On 31/01/2038 Spot Bond			3.70500	119.44814	3.70500	119.42604			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.83000	102.16928	4.83000	102.14732			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.77000	202.34474	4.77000	202.30138			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.82000	201.26886	4.82000	201.22547			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.23000	165.02139	4.23000	132.30836			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.85000	200.62665	4.85000	200.58328			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.95000	87.90791	5.95000	87.88641			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.45500	164.05726	5.45500	164.01914			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.48000	93.57198	5.48000	93.55024			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.97500	169.78989	4.97500	169.75261			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.03500	169.06086	5.03500	169.02346			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.36000	190.08169	5.36000	190.03801			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13: On 24/03/2020 Spot Bond					0.00000	112.52215				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.41000	94.45385	5.41000	94.43210				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.66500	5.66500	5.66500	91.26823				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.83000	102.16928	4.83000	102.14732				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.84500	171.38188	4.84500	171.34483				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			5.13000	194.75148	5.13000	194.70791				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.97500	169.78989	4.97500	169.75261				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.97500	169.78989	4.97500	169.75261				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.26500	166.29940	5.26500	166.26160				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			5.00000	127.62420	5.00000	127.59616				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			4.09000	159.20202	4.09000	159.17091				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.32500	165.58756	5.32500	165.54965				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15(On 31/03/2028 Spot Bond			5.36500	165.11495	5.36500	165.07699				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15(On 31/01/2025 Spot Bond			4.97000	127.80409	4.97000	127.77613				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			4.78500	172.12240	4.78500	172.08549				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.37500	5.37500	5.37500	164.95906				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15(On 20/06/2022 Spot Bond					0.00000	12.42693				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15(On 06/06/2023 Spot Bond					0.00000	14.90877				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	18.35792				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	20.86026				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	11.43709				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	13.31981				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	16.26365				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	18.39704				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS167 On 01/08/2022 Spot Bond					0.00000	10.24552				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	10.25524				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	9.84908				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	17.26390				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	101.57282				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	101.67466				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 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
FRS174 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
FRS175 On 26/01/2024 Spot Bond					0.00000	14.23529				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	14.23528				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	17.67204				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	100.02652				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS18: On 27/09/2025 Spot Bond					0.00000	99.90380			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	106.45862			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	111.95671			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	114.91781			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	124.27233			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	122.47390			0.00	0	0
Total FRS188 SPOT									0.00	0	0
Total For FRS188									0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	102.86928			0.00	0	0
Total FRS192 SPOT									0.00	0	0
Total For FRS192									0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	113.59718			0.00	0	0
Total FRS193 SPOT									0.00	0	0
Total For FRS193									0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	57.23067			0.00	0	0
Total FRS194 SPOT									0.00	0	0
Total For FRS194									0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	50.59365			0.00	0	0
Total FRS195 SPOT									0.00	0	0
Total For FRS195									0.00	0	0
FRS19: On 05/08/2024 Spot Bond					0.00000	101.06584			0.00	0	0
Total FRS197 SPOT									0.00	0	0
Total For FRS197									0.00	0	0
FRS19: On 03/08/2020 Spot Bond					0.00000	107.84765			0.00	0	0
Total FRS198 SPOT									0.00	0	0
Total For FRS198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS19(On 05/08/2025 Spot Bond					0.00000	101.16342			0.00	0	0
Total FRS199 SPOT									0.00	0	0
Total For FRS199									0.00	0	0
FRS20(On 12/08/2025 Spot Bond					0.00000	100.99618			0.00	0	100,000,000
Total FRS200 SPOT									0.00	0	100,000,000
Total For FRS200									0.00	0	100,000,000
FRS20(On 06/08/2025 Spot Bond					0.00000	100.65044			0.00	0	0
Total FRS201 SPOT									0.00	0	0
Total For FRS201									0.00	0	0
FRS20(On 23/08/2025 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS202 SPOT									0.00	0	0
Total For FRS202									0.00	0	0
FRS20(On 04/03/2020 Spot Bond					0.00000	104.92367			0.00	0	0
Total FRS203 SPOT									0.00	0	0
Total For FRS203									0.00	0	0
FRS20(On 11/09/2020 Spot Bond					0.00000	102.32466			0.00	0	0
Total FRS204 SPOT									0.00	0	0
Total For FRS204									0.00	0	0
FRS20(On 15/03/2021 Spot Bond					0.00000	101.07819			0.00	0	0
Total FRS205 SPOT									0.00	0	0
Total For FRS205									0.00	0	0
FRS20(On 14/10/2025 Spot Bond					0.00000	101.67638			0.00	0	0
Total FRS206 SPOT									0.00	0	0
Total For FRS206									0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	99.76380			0.00	0	0
Total FRS207 SPOT									0.00	0	0
Total For FRS207									0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	100.74308			0.00	0	0
Total FRS208 SPOT									0.00	0	0
Total For FRS208									0.00	0	0
FRS20(On 18/11/2024 Spot Bond					0.00000	100.81856			0.00	0	0
Total FRS209 SPOT									0.00	0	0
Total For FRS209									0.00	0	0
FRS21(On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total FRS210 SPOT									0.00	0	0
Total For FRS210									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			3.88000	3.88000	3.88000	292.07807				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			3.77000	3.77000	3.77000	293.21947				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			4.49000	4.49000	4.49000	285.84411				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.88000	159.87054	3.88000	159.84020				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.30860				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.58000	160.83175	3.58000	160.80252				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.16096				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.43000	100.27152	4.43000	100.25101				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.14000	72.58226	4.14000	104.88744				0.00	0	1,000,000,000
Total FRS81 SPOT										0.00	0	1,000,000,000
Total For FRS81										0.00	0	1,000,000,000
FRS85 On 31/01/2025 Spot Bond			4.16000	4.16000	4.16000	132.74653				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			4.19000	4.19000	4.19000	132.55854				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			4.68000	4.68000	4.68000	283.93500				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			7.33500	103.03020	7.33500	103.00993			0.00	0	450,000,000
Total FRX20 SPOT									0.00	0	450,000,000
Total For FRX20									0.00	0	450,000,000
FRX23 On 28/02/2023 Spot Bond			7.90500	7.90500	7.90500	101.99404			0.00	0	120,000,000
Total FRX23 SPOT									0.00	0	120,000,000
Total For FRX23									0.00	0	120,000,000
FRX24 On 10/12/2024 Spot Bond			8.28100	110.28500	8.28100	110.26056			0.00	0	150,000,000
Total FRX24 SPOT									0.00	0	150,000,000
Total For FRX24									0.00	0	150,000,000
FRX25 On 26/07/2025 Spot Bond			8.35500	110.11613	8.35500	110.09164			0.00	0	160,000,000
Total FRX25 SPOT									0.00	0	160,000,000
Total For FRX25									0.00	0	160,000,000
FRX26 On 01/10/2026 Spot Bond			8.65000	106.44329	8.65000	106.41866		346,000,000,000.00		40,000,000	520,000,000
Total FRX26 SPOT								346,000,000,000.00		40,000,000	520,000,000
Total For FRX26								346,000,000,000.00		40,000,000	520,000,000
FRX27 On 07/03/2027 Spot Bond			8.71000	110.79458	8.71000	110.76864			0.00	0	70,000,000
Total FRX27 SPOT									0.00	0	70,000,000
Total For FRX27									0.00	0	70,000,000
FRX28 On 26/07/2028 Spot Bond			9.02000	110.61545	9.02000	110.58893			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			9.33000	106.55989	9.33000	106.53349			0.00	0	320,000,000
Total FRX30 SPOT									0.00	0	320,000,000
Total For FRX30									0.00	0	320,000,000
FRX31 On 21/02/2031 Spot Bond			9.54500	102.89779	9.54500	102.87173			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			9.62500	108.77635	9.62500	108.74842			0.00	0	50,000,000
Total FRX32 SPOT									0.00	0	50,000,000
Total For FRX32									0.00	0	50,000,000
FRX45 On 14/04/2045 Spot Bond			10.81000	77.34313	10.81000	77.32090			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	100.76341			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.80914			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.68543			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.11809			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.01887			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	100.74694			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.50858				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.52681				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	100.53788				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.54114				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.36784				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.29656				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.14628				0.00	0	100,000,000
Total GBL05 SPOT										0.00	0	100,000,000
Total For GBL05										0.00	0	100,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.63916				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	100.64671				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	100.69580				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	100.75614				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31D On 25/02/2020 Spot Bond					0.00000	100.79381				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.38348				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.39178				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.39455				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.40926				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.50939				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB30U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.75768	4.15000	102.73737			0.00	0	0
Total GRL35 SPOT									0.00	0	0
Total For GRL35									0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.70096			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	101.76995			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.31092			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	101.77622			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.30628			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	101.73243			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	102.76677			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.77500	106.23723	8.77500	106.21231			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	100.35552			0.00	0	500,000,000
Total GRT18 SPOT									0.00	0	500,000,000
Total For GRT18									0.00	0	500,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	101.09104			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond					0.00000	102.99316			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.83000	101.99097	9.83000	101.96424			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	101.53763			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	102.81191			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	100.99306			0.00	0	0
Total GRT24G SPOT									0.00	0	0
Total For GRT24G									0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.70528			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	101.61465			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.01422			0.00	0	0
Total GRT27 SPOT									0.00	0	0
Total For GRT27									0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.28346			0.00	0	0
Total GRT28 SPOT									0.00	0	0
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.29039			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	100.71954			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	100.56912			0.00	0	0
Total GRT31 SPOT									0.00	0	0
Total For GRT31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT32 On 18/04/2024 Spot Bond					0.00000	101.48075				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	101.51836				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	101.88705				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	99.91432				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	99.82537				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	101.22364				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	100.73531				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.74779				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.76829				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	20,000,000,000	
Total H8T2U SPOT									10,000,000,000,000.00	60,000,000,000	20,000,000,000	
Total For H8T2U									10,000,000,000,000.00	60,000,000,000	20,000,000,000	
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.54527				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	100.53053				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	101.72009				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	101.74207				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	99.98913				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	99.84127				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB10 On 17/03/2022 Spot Bond					0.00000	100.31730				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	100.49412				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.31661				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	101.65000	10.00000	101.62300				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	100.87350				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	99.81751				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	99.82488				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	80,000,000,000
Total HPF13 SPOT										0.00	0	80,000,000,000
Total For HPF13										0.00	0	80,000,000,000
HWAY2 On 31/07/2020 Spot Bond			7.23500	105.31287	7.23500	105.29253				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	68.78386	100.00000	68.63246				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			4.39000	286.91360	4.39000	286.85509			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			4.58000	4.58000	4.58000	286.98402			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.66000	77.17278	4.66000	94.54276			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.93500	91.49543	10.93500	91.46897			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	12.76111	100.00000	12.73303			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.93500	91.16669	10.93500	91.14032			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	12.76075	100.00000	12.73266			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	101.62341			0.00	0	15,500,000,000
Total HWF11 SPOT									0.00	0	15,500,000,000
Total For HWF11									0.00	0	15,500,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.53252			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	100.57253			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	101.65000	10.00000	101.62300			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.56000	136.59584	3.55000	136.63588		344,566,704,000,000.00	96,788,400,000	240,383,050,800	
Total I2025 SPOT								14,566,704,000,000.00	96,788,400,000	240,383,050,800	
Total For I2025								14,566,704,000,000.00	96,788,400,000	240,383,050,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029 On 31/03/2029 Spot Bond			3.68000	100.83444	3.68000	100.81579			4,064,508,480,000.00	1,104,486,000	74,677,821,600
Total I2029 SPOT									4,064,508,480,000.00	1,104,486,000	74,677,821,600
Total For I2029									4,064,508,480,000.00	1,104,486,000	74,677,821,600
I2033 On 28/02/2033 Spot Bond			3.83000	100.18823	3.83000	100.16919			117,394,984,560,000.00	30,651,432,000	69,757,838,500
Total I2033 SPOT									117,394,984,560,000.00	30,651,432,000	69,757,838,500
Total For I2033									117,394,984,560,000.00	30,651,432,000	69,757,838,500
I2038 On 31/01/2038 Spot Bond			3.83000	117.36271	3.83000	117.34059			212,543,173,596,000.00	55,494,301,200	209,809,865,700
Total I2038 SPOT									212,543,173,596,000.00	55,494,301,200	209,809,865,700
Total For I2038									212,543,173,596,000.00	55,494,301,200	209,809,865,700
I2046 On 31/03/2046 Spot Bond			3.93000	106.33107	3.93000	106.31068			134,654,863,320,000.00	34,263,324,000	104,699,854,400
Total I2046 SPOT									134,654,863,320,000.00	34,263,324,000	104,699,854,400
Total For I2046									134,654,863,320,000.00	34,263,324,000	104,699,854,400
I2050 On 31/12/2050 Spot Bond			3.91000	109.00711	3.91000	108.98636			176,263,582,000,000.00	45,080,200,000	190,697,721,124
Total I2050 SPOT									176,263,582,000,000.00	45,080,200,000	190,697,721,124
Total For I2050									176,263,582,000,000.00	45,080,200,000	190,697,721,124
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL100 On 24/05/2020 Spot Bond					0.00000	100.63594				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.25000	8.25000	8.25000	102.48794				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	100.97792				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	101.58023				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.31719				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			4.34000	287.42040	4.34000	287.36217				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.38010				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	100.90971				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	100.70888				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.03480				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	100.72871				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.06121				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL118 On 24/07/2020 Spot Bond					0.00000	101.30958			0.00	2,000,000,000	1,000,000,000
Total IBL118 SPOT									0.00	2,000,000,000	1,000,000,000
Total For IBL118									0.00	2,000,000,000	1,000,000,000
IBL119 On 16/08/2021 Spot Bond					0.00000	100.79460			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	101.53741			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.01310			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	100.88444			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	101.75274			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	101.64257			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	100.69472			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	101.60997			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	100.98006			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	100.96846			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.24190			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL134 On 17/10/2024 Spot Bond					0.00000	101.48940			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	100.73171			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	100.70250			0.00	0	0
Total IBL136 SPOT									0.00	0	0
Total For IBL136									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.61000	3.61000	3.61000	160.70595			0.00	0	150,000,000
Total IBL36 SPOT									0.00	0	150,000,000
Total For IBL36									0.00	0	150,000,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.09000	103.12216	8.09000	103.09942			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.85000	104.27502	7.85000	104.25320			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.89500	108.20571	8.89500	108.18012			0.00	0	100,000,000
Total IBL60 SPOT									0.00	0	100,000,000
Total For IBL60									0.00	0	100,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.57080			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.73000	160.35023	3.73000	160.32044		432,680,000,000.00		116,000,000	29,000,000
Total IBL67 SPOT								432,680,000,000.00		116,000,000	29,000,000
Total For IBL67								432,680,000,000.00		116,000,000	29,000,000
IBL75 On 19/08/2020 Spot Bond					0.00000	101.27147			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.36376			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			8.98500	103.43025	8.98500	103.40528			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	101.71437			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.83000	104.20549	7.83000	104.18350			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	39.79483	100.00000	39.70627			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	100.66958			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	101.62326			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.37278			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	103.54679			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.11638	100.00000	12.08971			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.88000	101.77924	7.88000	101.75774			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG06 On 24/11/2024 Spot Bond			9.13000	102.40712	9.13000	102.38201			0.00	0	882,995,400
Total IDCG06 SPOT									0.00	0	882,995,400
Total For IDCG06									0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.07657			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			11.61500	99.22113	11.61500	99.14065			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.42524			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			9.63000	106.37794	9.63000	106.35061			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	101.71675			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	102.00556			0.00	0	0
Total IDCG13 SPOT									0.00	0	0
Total For IDCG13									0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.91857			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.35909			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.27427			0.00	0	0
Total IDCG16 SPOT									0.00	0	0
Total For IDCG16									0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.05587			0.00	0	0
Total IDCG17 SPOT									0.00	0	0
Total For IDCG17									0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.24556			0.00	0	0
Total IDCG18 SPOT									0.00	0	0
Total For IDCG18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.68041				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.10583				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.10979				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.11446				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.13933				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	6.69089	100.00000	6.67608				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			8.53000	101.08294	8.53000	101.05987				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.99000	102.62334	7.99000	102.60138				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total IN408U SPOT										0.00	0	50,000,000,000
Total For IN408U										0.00	0	50,000,000,000
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN415U SPOT									0.00	0	0
Total For IN415U									0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN417U SPOT									0.00	0	0
Total For IN417U									0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN418U SPOT									0.00	0	0
Total For IN418U									0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN419U SPOT									0.00	0	0
Total For IN419U									0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN420U SPOT									0.00	0	0
Total For IN420U									0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN421U SPOT									0.00	0	0
Total For IN421U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300			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	100.50550			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.19705			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.28401			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	100.55186			0.00	0	0
Total ING383 SPOT									0.00	0	0
Total For ING383									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING384 On 30/09/2021 Spot Bond					0.00000	87.05738			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.14019			0.00	0	0
Total ING394 SPOT									0.00	0	0
Total For ING394									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.42547			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	102.52025			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	102.72848			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.13000	107.41448	10.13000	107.38564			0.00	0	20,000,000
Total INLV04 SPOT									0.00	0	20,000,000
Total For INLV04									0.00	0	20,000,000
INLV05 On 22/03/2023 Spot Bond					0.00000	103.12308			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC28U SPOT									0.00	0	0
Total For IPC28U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300			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	100.44850			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.28041			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.14214			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF17 On 22/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.13549			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.74777			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.14164			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.12431			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	101.60354			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	100.98676			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	100.99792			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.91287			0.00	0	600,000,000
Total IPF30 SPOT									0.00	0	600,000,000
Total For IPF30									0.00	0	600,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	100.29415			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	101.96434			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.25882			0.00	0	0
Total IPF33 SPOT									0.00	0	0
Total For IPF33									0.00	0	0
IPFC27 On 24/01/2020 Spot Bond					0.00000	101.16868			0.00	0	0
Total IPFC27 SPOT									0.00	0	0
Total For IPFC27									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.08949	2.75000	101.08199			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.93500	147.73724	6.93500	147.69711			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	124.34787			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.55000	5.55000	5.55000	124.34787			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.32152			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV033 On 11/02/2021 Spot Bond					0.00000	102.61037			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.03000	107.09826	10.03000	107.06979			0.00	0	10,000,000
Total IV034 SPOT									0.00	0	10,000,000
Total For IV034									0.00	0	10,000,000
IV035 On 07/04/2022 Spot Bond					0.00000	108.02039			0.00	40,000,000	142,000,000
Total IV035 SPOT									0.00	40,000,000	142,000,000
Total For IV035									0.00	40,000,000	142,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	105.36272			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	99.99971			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.83000	5.83000	5.83000	153.76003			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.61933			0.00	0	155,000,000
Total IV040 SPOT									0.00	0	155,000,000
Total For IV040									0.00	0	155,000,000
IV041 On 29/09/2021 Spot Bond			10.38000	105.29425	10.38000	105.26498			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.33973			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.27000	10.27000	10.27000	104.86055			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	101.59270			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.78000	157.03030	4.78000	156.99675		191,200,000,000.00		40,000,000	20,000,000
Total IV045 SPOT								191,200,000,000.00		40,000,000	20,000,000
Total For IV045								191,200,000,000.00		40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV046 On 21/06/2022 Spot Bond					0.00000	101.97650			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	100.05626			0.00	0	0
Total IV050 SPOT									0.00	0	0
Total For IV050									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV164U SPOT									0.00	0	0
Total For IV164U									0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV166U SPOT									0.00	0	0
Total For IV166U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.63500	161.96517	5.63500	161.92677			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.60975			0.00	0	0
Total IVA975 SPOT									0.00	0	0
Total For IVA975									0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.47388			0.00	0	0
Total IVA977 SPOT									0.00	0	0
Total For IVA977									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA978 On 16/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.43513				0.00	0	0
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.29001				0.00	0	0
Total IVA979 SPOT										0.00	0	0
Total For IVA979										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.15312				0.00	0	0
Total IVA980 SPOT										0.00	0	0
Total For IVA980										0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.01662				0.00	0	0
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.25000	7.25000	7.25000	98.88048				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	98.72763				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.45360				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.18109				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300				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	99.84322				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.90000	105.99479	7.90000	105.97247				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.04731				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC063 On 07/08/2020 Spot Bond					0.00000	101.16087				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.75000	104.12563	8.75000	104.10126				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	99.83395				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.40630				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	99.83115				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.34247				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.24193				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	99.83302				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.12221				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.40000	102.70312	8.40000	102.67990				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	100.78072				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.14887				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC116 On 16/08/2020 Spot Bond					0.00000	101.68150				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.30105				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	101.42384				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.30880				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.60833				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	101.76330				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	100.47478				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.38644				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	100.45701				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.00007				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.24848				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.24714				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC152 On 15/12/2024 Spot Bond					0.00000	100.17252				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.05282				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.40352				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	102.51686				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	101.76394				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	99.91556				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	101.68964				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.01849				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	100.80873				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.14386				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC165 On 20/09/2020 Spot Bond					0.00000	100.06102				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	100.00001				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.56056				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.46377				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.07809			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	99.83489			0.00	0	15,000,000
Total KAP006 SPOT									0.00	0	15,000,000
Total For KAP006									0.00	0	15,000,000
KAP007 On 26/10/2021 Spot Bond			8.10500	105.18697	8.10500	105.16415			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	100.67753			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	100.35240			0.00	0	10,000,000
Total KAP010 SPOT									0.00	0	10,000,000
Total For KAP010									0.00	0	10,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	100.51273			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	100.64356			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	101.45182			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	101.20314			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	101.69806			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	101.90955			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KW01 On 31/10/2027 Spot Bond			9.62000	123.01532	9.62000	122.98357				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	103.12662	9.71000	103.09965				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	104.84264				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.22012				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.95433				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.43500	104.28080	8.43500	104.25727				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	100.86735				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.49810				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.75500	107.98939	8.75500	107.96411				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.34185				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.81120				0.00	0	7,000,000,000
Total LBK27 SPOT										0.00	0	7,000,000,000
Total For LBK27										0.00	0	7,000,000,000
LBK28 On 15/05/2028 Spot Bond			10.24000	102.91098	10.24000	102.88275				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK29 On 07/06/2023 Spot Bond			8.56000	103.83407	8.56000	103.81029				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	100.06287				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.64066				0.00	0	5,000,000,000
Total LBK31 SPOT										0.00	0	5,000,000,000
Total For LBK31										0.00	0	5,000,000,000
LBK32 On 08/11/2023 Spot Bond					0.00000	101.08516				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	100.94372				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.19378				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	99.91773				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	99.91014				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.48000	104.30664	7.48000	104.28582				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.34573				0.00	0	100,000,000
Total LGL05 SPOT										0.00	0	100,000,000
Total For LGL05										0.00	0	100,000,000
LGL06 On 04/10/2022 Spot Bond			8.83500	105.52957	8.83500	105.50465				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	104.04239				0.00	0	650,000,000
Total LGL07 SPOT										0.00	0	650,000,000
Total For LGL07										0.00	0	650,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL08 On 28/02/2023 Spot Bond					0.00000	103.11892				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	103.51874				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	101.81113				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total LHC15U SPOT										0.00	0	2,500,000,000
Total For LHC15U										0.00	0	2,500,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	101.40305				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.24085				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.39166				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.49802				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.59346				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	100.82364				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LOM04 On 25/05/2025 Spot Bond					0.00000	100.83874			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	100.75314			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	100.77096			0.00	0	0
Total LRFB3 SPOT									0.00	0	0
Total For LRFB3									0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.78431			0.00	0	0
Total LRFC3 SPOT									0.00	0	0
Total For LRFC3									0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.17921			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.57522			0.00	0	0
Total MAQ164 SPOT									0.00	0	0
Total For MAQ164									0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	98.97156			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	100.00000			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	98.70191			0.00	0	0
Total MAQ173 SPOT									0.00	0	0
Total For MAQ173									0.00	0	0
MAQ17 On 06/01/2020 Spot Bond					0.00000	99.73912			0.00	0	0
Total MAQ174 SPOT									0.00	0	0
Total For MAQ174									0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.50625			0.00	0	0
Total MAQ176 SPOT									0.00	0	0
Total For MAQ176									0.00	0	0
MAQ17 On 13/01/2020 Spot Bond					0.00000	99.60654			0.00	0	0
Total MAQ177 SPOT									0.00	0	0
Total For MAQ177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ17 On 21/01/2020 Spot Bond					0.00000	99.46591			0.00	0	0
Total MAQ178 SPOT									0.00	0	0
Total For MAQ178									0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBC27U SPOT									0.00	0	0
Total For MBC27U									0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBC28U SPOT									0.00	0	0
Total For MBC28U									0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.05455			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	100.83801			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.93736			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	100.76233			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.29460			0.00	0	0
Total MBF062 SPOT									0.00	0	0
Total For MBF062									0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.37185			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	99.86296			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	99.84869			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	101.60264			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond					0.00000	100.59816				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.09756				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.61701				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	100.62836				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	101.52401				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.22039				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.22948				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	99.91866				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	99.91758				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	100.64692				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	100.59437				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	99.91868				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04' On 27/03/2024 Spot Bond					0.00000	99.91760			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	100.61103			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	115.25233			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0' On 17/03/2021 Spot Bond			7.85500	105.23106	7.85500	105.20879			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0' On 01/06/2020 Spot Bond					0.00000	101.13201			0.00	0	60,000,000
Total MMIG03 SPOT									0.00	0	60,000,000
Total For MMIG03									0.00	0	60,000,000
MMIG0' On 12/08/2025 Spot Bond			11.08000	11.08000	11.08000	104.95794			0.00	0	40,000,000
Total MMIG04 SPOT									0.00	0	40,000,000
Total For MMIG04									0.00	0	40,000,000
MMIG0' On 12/08/2022 Spot Bond			9.23500	107.65651	9.23500	107.63010			0.00	0	1,130,000,000
Total MMIG05 SPOT									0.00	0	1,130,000,000
Total For MMIG05									0.00	0	1,130,000,000
MMIG0' On 19/10/2028 Spot Bond					0.00000	103.83502			0.00	0	320,000,000
Total MMIG06 SPOT									0.00	0	320,000,000
Total For MMIG06									0.00	0	320,000,000
MMIG0' On 18/09/2024 Spot Bond					0.00000	100.02374			0.00	0	120,000,000
Total MMIG07 SPOT									0.00	0	120,000,000
Total For MMIG07									0.00	0	120,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.30644			0.00	0	0
Total MML01 SPOT									0.00	0	0
Total For MML01									0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.16000	105.93490	9.16000	100.98178			0.00	0	0
Total MML02 SPOT									0.00	0	0
Total For MML02									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	115.35137			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN06 On 13/07/2020 Spot Bond					0.00000	102.15412			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	103.18043			0.00	0	50,000,000
Total MTN07 SPOT									0.00	0	50,000,000
Total For MTN07									0.00	0	50,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.33167			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.99542			0.00	0	40,000,000
Total MTN09 SPOT									0.00	0	40,000,000
Total For MTN09									0.00	0	40,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	104.05838			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	100.89961			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.10667			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	100.46479			0.00	0	120,000,000
Total MTN13 SPOT									0.00	0	120,000,000
Total For MTN13									0.00	0	120,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.96403			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	100.98671			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	100.48220			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	100.49574			0.00	0	90,000,000
Total MTN17 SPOT									0.00	0	90,000,000
Total For MTN17									0.00	0	90,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN18 On 30/05/2026 Spot Bond					0.00000	100.51144				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.32860				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.38811				0.00	0	170,000,000
Total MTN20 SPOT										0.00	0	170,000,000
Total For MTN20										0.00	0	170,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.97652				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.30216				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	100.75263				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	100.74433				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	100.74433				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.14375				0.00	0	14,369,000,000
Total N6B26 SPOT										0.00	0	14,369,000,000
Total For N6B26										0.00	0	14,369,000,000
N6C26 On 21/09/2020 Spot Bond					0.00000	100.20054				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.19754				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.06871				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.08208				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.13097				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.05942				0.00	0	17,734,400,000
Total N7A20 SPOT										0.00	0	17,734,400,000
Total For N7A20										0.00	0	17,734,400,000
N7B25 On 20/12/2021 Spot Bond					0.00000	100.06272				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	100.07436				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	100.08424				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	100.09329				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			8.37500	100.49003	8.37500	100.46739				0.00	0	100,000,000
Total NAM01 SPOT										0.00	0	100,000,000
Total For NAM01										0.00	0	100,000,000
NAM02 On 29/06/2020 Spot Bond			7.37000	100.97308	7.37000	100.95311				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.83500	107.65927	8.83500	107.63398				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			10.08000	106.15759	10.08000	106.12922				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.48095				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.20548				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.22162				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.27964				0.00	1,400,000,000	2,200,000,000
Total NBG04G SPOT										0.00	1,400,000,000	2,200,000,000
Total For NBG04G										0.00	1,400,000,000	2,200,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.30045				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.58000	101.80709	7.58000	101.78628				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.54000	104.58600	7.54000	104.56473				0.00	0	190,000,000
Total NBK12A SPOT										0.00	0	190,000,000
Total For NBK12A										0.00	0	190,000,000
NBK12 On 19/03/2021 Spot Bond			9.38000	102.44705	9.38000	102.42125				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			8.63500	106.35766	8.63500	106.33297			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			7.45000	102.54597	7.45000	102.52548			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			7.70000	105.31546	7.70000	105.29383			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			8.46500	107.41189	8.46500	107.38770			0.00	0	1,306,402,200
Total NBK16A SPOT									0.00	0	1,306,402,200
Total For NBK16A									0.00	0	1,306,402,200
NBK17/ On 22/04/2026 Spot Bond			8.82000	107.08013	8.82000	107.05489			0.00	0	1,550,000,000
Total NBK17A SPOT									0.00	0	1,550,000,000
Total For NBK17A									0.00	0	1,550,000,000
NBK18/ On 01/06/2020 Spot Bond			8.18500	101.00596	8.18500	100.98410		8,185,000,000,000.00	1,000,000,000	550,000,000	
Total NBK18A SPOT								8,185,000,000,000.00	1,000,000,000	550,000,000	
Total For NBK18A								8,185,000,000,000.00	1,000,000,000	550,000,000	
NBK19/ On 01/06/2022 Spot Bond			8.23000	103.65243	8.23000	103.62959			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			9.08000	106.77608	9.08000	106.75018			0.00	0	350,000,000
Total NBK20A SPOT									0.00	0	350,000,000
Total For NBK20A									0.00	0	350,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	100.05691			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			9.84000	108.64031	9.84000	108.61195			0.00	0	130,000,000
Total NBK21A SPOT									0.00	0	130,000,000
Total For NBK21A									0.00	0	130,000,000
NBK22/ On 19/11/2022 Spot Bond			8.21500	105.65988	8.21500	105.63652			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			9.35000	106.96189	9.35000	106.93504			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond					0.00000	101.05985				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.33000	109.86759	9.33000	109.84007				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	100.96925				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			8.53500	8.53500	8.53500	109.45065				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.85687				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	17.54602	100.00000	17.50697				0.00	0	360,000,000
Total NBK26A SPOT										0.00	0	360,000,000
Total For NBK26A										0.00	0	360,000,000
NBK26I On 22/04/2026 Spot Bond					0.00000	104.53854				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			9.64000	108.39626	9.64000	108.36822				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			8.17500	109.53600	8.17500	109.51216				0.00	0	750,000,000
Total NBK28A SPOT										0.00	0	750,000,000
Total For NBK28A										0.00	0	750,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	101.30794				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.08000	111.08477	9.08000	111.05797				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			8.17000	108.22257	8.17000	108.19903				0.00	0	100,000,000
Total NBK30A SPOT										0.00	0	100,000,000
Total For NBK30A										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	101.76666				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			8.11500	105.38036	8.11500	105.35734				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	100.85121				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	101.88077				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.60447				0.00	0	50,000,000
Total NBK35B SPOT										0.00	0	50,000,000
Total For NBK35B										0.00	0	50,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	105.68751				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.24414				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.85500	10.85500	10.85500	60.68623				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	105.50539				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	100.86529				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	101.60959				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	102.86137				0.00	0	130,000,000
Total NBK43B SPOT										0.00	0	130,000,000
Total For NBK43B										0.00	0	130,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK44I On 15/02/2021 Spot Bond					0.00000	101.11367			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	101.69769			0.00	0	0
Total NBK45B SPOT									0.00	0	0
Total For NBK45B									0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.00797			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	102.65372			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.04013			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	101.44466			0.00	0	0
Total NBK49B SPOT									0.00	0	0
Total For NBK49B									0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.33400			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	100.91566			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	100.75685			0.00	0	0
Total NBK52B SPOT									0.00	0	0
Total For NBK52B									0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.11298			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	100.74924			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	101.94558			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.13549			0.00	2,000,000,000	1,480,000,000
Total NBKB55 SPOT									0.00	2,000,000,000	1,480,000,000
Total For NBKB55									0.00	2,000,000,000	1,480,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.15521			0.00	0	0
Total NBKB56 SPOT									0.00	0	0
Total For NBKB56									0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.17062			0.00	0	0
Total NBKB57 SPOT									0.00	0	0
Total For NBKB57									0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.19325			0.00	0	0
Total NBKB58 SPOT									0.00	0	0
Total For NBKB58									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06809			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			10.02500	104.89962	10.02500	104.87144			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06769			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			10.06000	104.16048	10.06000	104.13240			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.06809			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06861			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.06940			0.00	0	0
Total NCLN91 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 NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.04623				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	100.77982				0.00	7,000,000,000	3,200,000,000
Total NDAL01 SPOT										0.00	7,000,000,000	3,200,000,000
Total For NDAL01										0.00	7,000,000,000	3,200,000,000
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.78035				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.56505				0.00	0	20,000,000
Total NED19 SPOT										0.00	0	20,000,000
Total For NED19										0.00	0	20,000,000
NED20 On 01/07/2020 Spot Bond			8.53000	106.77449	8.53000	106.75025				0.00	0	3,220,000,000
Total NED20 SPOT										0.00	0	3,220,000,000
Total For NED20										0.00	0	3,220,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.72665				0.00	40,000,000	20,000,000
Total NEDT1A SPOT										0.00	40,000,000	20,000,000
Total For NEDT1A										0.00	40,000,000	20,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.47724				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	101.45581				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	103.21732				0.00	20,000,000	10,000,000
Total NGL01 SPOT										0.00	20,000,000	10,000,000
Total For NGL01										0.00	20,000,000	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	104.61106				0.00	20,000,000	10,000,000
Total NGL02 SPOT										0.00	20,000,000	10,000,000
Total For NGL02										0.00	20,000,000	10,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.78369				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	104.30959				0.00	0	300,000,000
Total NGL04 SPOT										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL04										0.00	0	300,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.68246				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.02760				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	101.89185				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	108.06942				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1f On 20/10/2023 Spot Bond					0.00000	101.97250				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	101.06639				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	102.32627				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	100.94049				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	101.65000	10.00000	101.62300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	101.51879	13.50000	101.48236				0.00	0	5,000,000
Total NHM002 SPOT										0.00	0	5,000,000
Total For NHM002										0.00	0	5,000,000
NHM00 On 16/04/2021 Spot Bond					0.00000	101.87290				0.00	0	10,000,000
Total NHM006 SPOT										0.00	0	10,000,000
Total For NHM006										0.00	0	10,000,000
NHM00 On 16/04/2022 Spot Bond					0.00000	101.96506				0.00	0	0
Total NHM007 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 NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.41502			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	101.62053			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	100.71153			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.81351			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.28866			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.35471			0.00	0	90,000,000
Total NHM013 SPOT									0.00	0	90,000,000
Total For NHM013									0.00	0	90,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	100.84652			0.00	0	150,000,000
Total NHM014 SPOT									0.00	0	150,000,000
Total For NHM014									0.00	0	150,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.27643			0.00	0	0
Total NHM015 SPOT									0.00	0	0
Total For NHM015									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	201.22547			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	177.63053			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.30500	4.30500	4.30500	131.84074			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			4.53000	4.53000	4.53000	93.98795		3,986,400,000,000.00	880,000,000	440,000,000	
Total NI29 SPOT								3,986,400,000,000.00	880,000,000	440,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NI29									3,986,400,000,000.00	880,000,000	440,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.83000	4.83000	4.83000	102.14732			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.41000	4.41000	4.41000	131.18923			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.80000	4.80000	4.80000	128.80138			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.48500	4.48500	4.48500	175.84428			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.19500	167.13433	5.19500	167.09663			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.69500	104.07467	4.69500	104.05266			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.28000	105.03903	7.28000	105.01862			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	99.79889			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	99.99997			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	100.31820			0.00	0	0
Total NN013 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 NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.25985				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	101.55016				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	101.40355				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	101.19665				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	111.80677				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.29376				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	100.60479				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
NN028l On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.67454				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	100.75263				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.26244				0.00	0	0
Total NN05 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 NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.27129				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	105.00834				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	103.37448				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	103.37448				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	101.90316				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	104.50832				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	106.94653				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	104.95576				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	104.82617				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	104.56439				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.91500	8.91500	8.91500	101.48632				0.00	0	0
Total NQ1A10 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 NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.78389				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	100.73935				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	100.74026				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	100.71084				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.11000	8.11000	8.11000	101.91207				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	100.73779				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.77373				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	100.75274				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.31000	8.31000	8.31000	101.92799				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	100.77379				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	100.85740				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.03000	112.36021	8.03000	112.33591				0.00	0	0
Total NRA022 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 NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.47000	182.84427	4.47000	182.80657				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			10.32000	111.87654	10.32000	111.84578				0.00	0	6,400,000,000
Total NRA028 SPOT										0.00	0	6,400,000,000
Total For NRA028										0.00	0	6,400,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.98165	100.00000	12.95292				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	101.84442				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	101.74900				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21: On 24/03/2022 Spot Bond					0.00000	100.99987				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	101.31290				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	101.61374				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24: On 29/03/2021 Spot Bond					0.00000	99.84805				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25: On 07/09/2021 Spot Bond					0.00000	100.31462				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26: On 07/12/2023 Spot Bond					0.00000	100.38997				0.00	0	0
Total NTC26 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 NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.24740				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.24939				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.76022				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.42884				0.00	0	10,000,000
Total OML04 SPOT										0.00	0	10,000,000
Total For OML04										0.00	0	10,000,000
OML05 On 19/03/2020 Spot Bond			7.97500	7.97500	7.97500	102.92353				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.83500	105.64872	8.83500	105.62363				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			10.18000	105.94191	10.18000	105.91301				0.00	0	1,030,000,000
Total OML07 SPOT										0.00	0	1,030,000,000
Total For OML07										0.00	0	1,030,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.07599				0.00	0	140,000,000
Total OML08 SPOT										0.00	0	140,000,000
Total For OML08										0.00	0	140,000,000
OML09 On 14/09/2022 Spot Bond			8.83500	107.89722	8.83500	107.87160				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			10.28000	107.65789	10.28000	107.62825				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.38753				0.00	0	2,163,000,000
Total OML11 SPOT										0.00	0	2,163,000,000
Total For OML11										0.00	0	2,163,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBAJ1U										0.00	0	0
PBAV1 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
PBBJ1 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
PBDJ1 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
PBGJ1 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
PBJC1 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
PBJJ1 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
PBKJ1 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
PBKS1 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
PBKX1 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
PBLS1 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
PBLT1 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PBUC1U										0.00	0	0
PBUJ11 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ11 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.26191				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	100.57931				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	100.56583				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	100.59942				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	101.75533				0.00	0	300,000,000
Total PMM53 SPOT										0.00	0	300,000,000
Total For PMM53										0.00	0	300,000,000
PMM54 On 07/05/2021 Spot Bond					0.00000	101.06542				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	100.75310				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	100.78427				0.00	0	0
Total PRE2A3 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 PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.84655			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	100.85544			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	100.86433			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			8.27500	111.71974	8.28000	111.66693			327,941,490,070,000.00	643,859,998,800	597,268,435,700
Total R186 SPOT									7,941,490,070,000.00	643,859,998,800	597,268,435,700
Total For R186									7,941,490,070,000.00	643,859,998,800	597,268,435,700
R197 On 07/12/2023 Spot Bond			3.27000	298.52725	3.27000	298.47533			9,061,071,900,000.00	2,770,970,000	54,300,499,500
Total R197 SPOT									9,061,071,900,000.00	2,770,970,000	54,300,499,500
Total For R197									9,061,071,900,000.00	2,770,970,000	54,300,499,500
R202 On 07/12/2033 Spot Bond			3.82000	224.17158	3.82000	224.12927			892,429,928,000.00	233,620,400	240,539,548,600
Total R202 SPOT									892,429,928,000.00	233,620,400	240,539,548,600
Total For R202									892,429,928,000.00	233,620,400	240,539,548,600
R2023 On 28/02/2023 Spot Bond			7.23000	103.90103	7.23500	103.86651			547,672,047,536,000.00	629,000,283,200	472,099,137,800
Total R2023 SPOT									17,672,047,536,000.00	629,000,283,200	472,099,137,800
Total For R2023									17,672,047,536,000.00	629,000,283,200	472,099,137,800
R2030 On 31/01/2030 Spot Bond			9.09000	96.05248	9.09000	96.02928			546,350,472,213,000.00	390,137,565,700	135,526,070,000
Total R2030 SPOT									16,350,472,213,000.00	390,137,565,700	135,526,070,000
Total For R2030									16,350,472,213,000.00	390,137,565,700	135,526,070,000
R2032 On 31/03/2032 Spot Bond			9.47500	93.11627	9.47500	93.09272			097,622,875,000,000.00	221,385,000,000	864,087,519,900
Total R2032 SPOT									17,622,875,000,000.00	221,385,000,000	864,087,519,900
Total For R2032									17,622,875,000,000.00	221,385,000,000	864,087,519,900
R2035 On 28/02/2035 Spot Bond			9.81500	95.45346	9.81500	95.42820			445,313,855,556,500.00	860,449,705,100	462,446,821,000
Total R2035 SPOT									15,313,855,556,500.00	860,449,705,100	462,446,821,000
Total For R2035									15,313,855,556,500.00	860,449,705,100	462,446,821,000
R2037 On 31/01/2037 Spot Bond			9.98500	91.29242	9.98500	91.26825			205,449,363,000,000.00	20,575,800,000	861,608,644,400
Total R2037 SPOT									15,449,363,000,000.00	20,575,800,000	861,608,644,400
Total For R2037									15,449,363,000,000.00	20,575,800,000	861,608,644,400
R2040 On 31/01/2040 Spot Bond			10.12000	94.00612	10.12000	93.98090			670,656,992,000,000.00	560,341,600,000	127,840,546,200
Total R2040 SPOT									70,656,992,000,000.00	560,341,600,000	127,840,546,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									70,656,992,000,000.00	560,341,600,000	127,840,546,200
R2044 On 31/01/2044 Spot Bond			10.20000	90.53020	10.20000	90.50573			535,719,680,000,000.00	444,678,400,000	1,136,520,250,200
Total R2044 SPOT									15,719,680,000,000.00	444,678,400,000	136,520,250,200
Total For R2044									15,719,680,000,000.00	444,678,400,000	136,520,250,200
R2048 On 28/02/2048 Spot Bond			10.18500	89.52218	10.18500	89.49762			704,013,681,000,000.00	69,122,600,000	1,647,501,746,400
Total R2048 SPOT									14,013,681,000,000.00	69,122,600,000	647,501,746,400
Total For R2048									14,013,681,000,000.00	69,122,600,000	647,501,746,400
R207 On 15/01/2020 Spot Bond			6.90000	103.19582	6.90000	103.17640			0.00	0	314,850,600
Total R207 SPOT									0.00	0	314,850,600
Total For R207									0.00	0	314,850,600
R208 On 31/03/2021 Spot Bond			6.70000	101.61362	6.70000	101.59531			407,068,840,870,000.00	359,264,006,100	486,722,831,300
Total R208 SPOT									17,068,840,870,000.00	359,264,006,100	486,722,831,300
Total For R208									17,068,840,870,000.00	359,264,006,100	486,722,831,300
R209 On 31/03/2036 Spot Bond			9.81500	72.75313	9.85500	72.48234			645,019,519,000,000.00	167,602,600,000	1,329,688,529,900
Total R209 SPOT									15,019,519,000,000.00	167,602,600,000	329,688,529,900
Total For R209									15,019,519,000,000.00	167,602,600,000	329,688,529,900
R210 On 31/03/2028 Spot Bond			3.63500	187.04980	3.63500	187.01542			934,558,500,000.00	257,100,000	65,647,800,000
Total R210 SPOT									934,558,500,000.00	257,100,000	65,647,800,000
Total For R210									934,558,500,000.00	257,100,000	65,647,800,000
R212 On 31/01/2022 Spot Bond			3.08000	162.45015	3.08000	162.42278			131,817,957,040,000.00	42,798,038,000	294,609,344,000
Total R212 SPOT									11,817,957,040,000.00	42,798,038,000	294,609,344,000
Total For R212									11,817,957,040,000.00	42,798,038,000	294,609,344,000
R213 On 28/02/2031 Spot Bond			9.28000	86.54588	9.31500	86.30982			961,564,794,880,000.00	103,616,896,000	407,164,389,100
Total R213 SPOT									11,564,794,880,000.00	103,616,896,000	407,164,389,100
Total For R213									11,564,794,880,000.00	103,616,896,000	407,164,389,100
R214 On 28/02/2041 Spot Bond			10.08500	70.92125	10.08500	70.90197			627,097,408,051,000.00	62,181,200,600	669,416,068,200
Total R214 SPOT									17,097,408,051,000.00	62,181,200,600	669,416,068,200
Total For R214									17,097,408,051,000.00	62,181,200,600	669,416,068,200
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RC003U										0.00	0	0
RC004I 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
RC005I 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
RC006I 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
RC007I 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
RC008I 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
RC009I 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
RC010I 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
RC011I 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
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
RC015I On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RC015U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U 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 RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.99070			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	100.50415			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.07678			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.73199			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.38760			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	100.62335			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.25447			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	100.74551			0.00	0	0
Total RDFB15 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 RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.05798				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.03880				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.18141				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.00007				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.00002				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.99995				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	99.84573				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	100.79365				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.91521				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.58396				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	100.41271				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.18288				0.00	0	0
Total RDFC49 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 RDFC49									0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.76140			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		20,000,000,000,000.00	200,000,000	100,000,000	
Total REB17U SPOT								20,000,000,000,000.00	200,000,000	100,000,000	
Total For RED17U								20,000,000,000,000.00	200,000,000	100,000,000	
RED12 On 12/04/2021 Spot Bond					0.00000	102.26238			0.00	0	50,000,000
Total RED121 SPOT								0.00	0	50,000,000	
Total For RED121								0.00	0	50,000,000	
RED20 On 05/01/2020 Spot Bond					0.00000	102.48827			0.00	0	0
Total RED204 SPOT								0.00	0	0	
Total For RED204								0.00	0	0	
RED20 On 05/07/2020 Spot Bond					0.00000	102.80342			0.00	0	0
Total RED205 SPOT								0.00	0	0	
Total For RED205								0.00	0	0	
RED30 On 16/09/2021 Spot Bond					0.00000	100.18470			0.00	0	0
Total RED301 SPOT								0.00	0	0	
Total For RED301								0.00	0	0	
RED50 On 05/12/2022 Spot Bond					0.00000	100.58204			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	100.93208			0.00	0	0
Total RED601 SPOT								0.00	0	0	
Total For RED601								0.00	0	0	
RED60 On 09/03/2022 Spot Bond					0.00000	101.15484			0.00	0	0
Total RED602 SPOT								0.00	0	0	
Total For RED602								0.00	0	0	
RED70 On 17/04/2022 Spot Bond					0.00000	102.68200			0.00	0	0
Total RED702 SPOT								0.00	0	0	
Total For RED702								0.00	0	0	
RED80 On 06/04/2021 Spot Bond					0.00000	102.59333			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	101.95137			0.00	0	0
Total RED901 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 RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.26239				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.18394				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	101.63279				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	100.49457				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.78500	104.42327	7.78500	104.40148			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.88500	102.40603	8.88500	102.38171			0.00	0	179,077,900
Total RW23 SPOT									0.00	0	179,077,900
Total For RW23									0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.93500	96.50263	10.93500	96.47456			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	101.65000	10.00000	101.62300			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.29337			0.00	0	770,000,000
Total SBK18 SPOT									0.00	0	770,000,000
Total For SBK18									0.00	0	770,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.77142			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	101.70921			0.00	0	430,000,000
Total SBK22 SPOT									0.00	0	430,000,000
Total For SBK22									0.00	0	430,000,000
SBK23 On 28/05/2022 Spot Bond			9.43500	105.32753	9.43500	105.30086		377,400,000,000.00		40,000,000	2,350,000,000
Total SBK23 SPOT								377,400,000,000.00		40,000,000	2,350,000,000
Total For SBK23								377,400,000,000.00		40,000,000	2,350,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.63781			0.00	0	70,000,000
Total SBK24 SPOT									0.00	0	70,000,000
Total For SBK24									0.00	0	70,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.34750			0.00	0	1,190,000,000
Total SBK25 SPOT									0.00	0	1,190,000,000
Total For SBK25									0.00	0	1,190,000,000
SBK26 On 25/04/2021 Spot Bond			8.78000	106.26578	8.78000	106.24084			0.00	0	190,000,000
Total SBK26 SPOT									0.00	0	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK26									0.00	0	190,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	101.20341			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.05419			0.00	0	10,000,000
Total SBS18 SPOT									0.00	0	10,000,000
Total For SBS18									0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			7.66000	103.52919	7.66000	103.50793			0.00	0	340,000,000
Total SBS19 SPOT									0.00	0	340,000,000
Total For SBS19									0.00	0	340,000,000
SBS20 On 15/05/2026 Spot Bond			8.65000	107.82496	8.65000	107.79987			0.00	0	160,000,000
Total SBS20 SPOT									0.00	0	160,000,000
Total For SBS20									0.00	0	160,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.39134			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.08500	110.54756	8.08500	110.52376			0.00	0	260,000,000
Total SBS27 SPOT									0.00	0	260,000,000
Total For SBS27									0.00	0	260,000,000
SBS3 On 25/05/2026 Spot Bond			8.99000	96.85027	8.99000	96.82687			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.98000	104.62654	8.98000	104.60143		372,964,544,000.00		41,532,800	10,383,200
Total SBS31 SPOT								372,964,544,000.00		41,532,800	10,383,200
Total For SBS31								372,964,544,000.00		41,532,800	10,383,200
SBS34 On 19/09/2024 Spot Bond			9.08000	106.49260	9.08000	106.46662		0.00	0	3,500,000,000	
Total SBS34 SPOT								0.00	0	3,500,000,000	
Total For SBS34								0.00	0	3,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	101.30306		0.00	0	0	
Total SBS36 SPOT								0.00	0	0	
Total For SBS36								0.00	0	0	
SBS37 On 29/01/2020 Spot Bond			7.57500	103.21635	7.57500	103.19509		0.00	0	0	
Total SBS37 SPOT								0.00	0	0	
Total For SBS37								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			8.37000	106.57987	8.37000	106.55612		84,034,800,000,000.00	10,040,000,000	10,020,000,000	
Total SBS38 SPOT								84,034,800,000,000.00	10,040,000,000	10,020,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS38										14,034,800,000,000.00	10,040,000,000	10,020,000,000
SBS39 On 29/01/2030 Spot Bond			9.55000	104.90947	9.55000	104.88287				0.00	0	130,000,000
Total SBS39 SPOT										0.00	0	130,000,000
Total For SBS39										0.00	0	130,000,000
SBS4 On 16/11/2021 Spot Bond			7.83500	102.20789	7.83500	102.18632				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	101.47556				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.94000	106.30299	7.94000	106.28025				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			8.67000	110.14053	8.67000	110.11486				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			8.77000	112.72227	8.77000	112.69570				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	101.61855				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.95000	111.15259	7.95000	111.12905				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.93076				0.00	0	2,500,000,000
Total SBS47 SPOT										0.00	0	2,500,000,000
Total For SBS47										0.00	0	2,500,000,000
SBS48 On 31/01/2020 Spot Bond					0.00000	101.26883				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.14754				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.41500	105.70232	8.41500	105.67865				0.00	0	0
Total SBS50 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 SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.17500	9.17500	9.17500	105.84811				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	104.49395				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.45957				0.00	0	1,500,000,000
Total SBS53 SPOT										0.00	0	1,500,000,000
Total For SBS53										0.00	0	1,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.56716				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	101.52874				0.00	400,000,000	620,000,000
Total SBS55 SPOT										0.00	400,000,000	620,000,000
Total For SBS55										0.00	400,000,000	620,000,000
SBS56 On 12/06/2022 Spot Bond			7.83000	102.75743	7.83000	102.73587				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	101.82435				0.00	7,000,000,000	3,500,000,000
Total SBS57 SPOT										0.00	7,000,000,000	3,500,000,000
Total For SBS57										0.00	7,000,000,000	3,500,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.63422				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.94310				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	102.48849				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	101.71281				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	101.44301				0.00	0	0
Total SBS63 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 SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.11377			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	100.85607			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.91761			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.91279			0.00	0	2,000,000,000
Total SBS67 SPOT									0.00	0	2,000,000,000
Total For SBS67									0.00	0	2,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	100.71221			0.00	4,000,000,000	2,000,000,000
Total SBS68 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBS68									0.00	4,000,000,000	2,000,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.49829			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			4.17000	289.15160	4.17000	289.09432			83,400,000,000.00	20,000,000	10,000,000
Total SBSI11 SPOT									83,400,000,000.00	20,000,000	10,000,000
Total For SBSI11									83,400,000,000.00	20,000,000	10,000,000
SBSI14 On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	202.30138			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.08744			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	106.14291			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	101.80849			0.00	0	7,180,000
Total SBT103 SPOT									0.00	0	7,180,000
Total For SBT103									0.00	0	7,180,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.60755			0.00	0	0
Total SBT201 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 SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.50237				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.28500	104.18061	9.28500	104.15478				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	101.71543				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.47773				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.49155				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	99.98554				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	101.65000	10.00000	101.62300				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.24527				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	100.92076				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	100.87140				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	100.89715				0.00	0	0
Total SLRA4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.87151				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	100.94643				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	100.94840				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	100.95363				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	100.90235				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.04080				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	100.99251				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.01520				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.69907				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	102.91577				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.93500	110.26867	8.93500	110.24234				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	100.97544				0.00	0	0
Total SNT04 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 SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.91859				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	101.13060				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.95896				0.00	0	100,000,000
Total SPDA11 SPOT										0.00	0	100,000,000
Total For SPDA11										0.00	0	100,000,000
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.51141				0.00	0	200,000,000
Total SPDA12 SPOT										0.00	0	200,000,000
Total For SPDA12										0.00	0	200,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	100.72867				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	100.74773				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	99.90839				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	100.14073				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	100.17648				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	100.02243				0.00	0	200,000,000
Total SPG007 SPOT										0.00	0	200,000,000
Total For SPG007										0.00	0	200,000,000
SPG00 On 15/10/2022 Spot Bond					0.00000	101.55084				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00 On 15/10/2024 Spot Bond					0.00000	101.58662				0.00	0	0
Total SPG009 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 SPG009										0.00	0	0
SPGCO On 15/10/2020 Spot Bond					0.00000	101.12490				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.67500	101.59465	7.67500	101.57379				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.90000	100.18949	7.90000	100.16827				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.90000	100.18949	7.90000	100.16827				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.96500	4.96500	4.96500	127.80615				0.00	0	0
Total SSN011 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 SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.78000	103.66981	9.78000	103.64277				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			11.18500	75.86481	11.18500	75.84200				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.38698				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.14176				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	100.50405				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	100.85128				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	100.54275				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	103.87581				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.65187				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.63500	105.59588	8.63500	105.57149				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.87000	101.61292	4.87000	101.59097				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	99.46635				0.00	0	0
Total SSN044 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 SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	101.32650				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	101.71713				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			4.30000	4.30000	4.30000	287.76861				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	99.91883				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	101.35401				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052 On 26/10/2020 Spot Bond			6.38200	102.94548	6.38200	102.92780				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN053 On 26/10/2022 Spot Bond					0.00000	101.32390				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	101.15467				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN058 On 05/10/2022 Spot Bond					0.00000	101.64759				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.85500	4.85500	4.85500	171.22174				0.00	0	0
Total SSN061 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 SSN061										0.00	0	0
SSN06: On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	131.56107				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			5.20500	5.20500	5.20500	97.07438				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			4.52000	4.52000	4.52000	94.06518				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.81500	4.81500	4.81500	171.71470				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	100.60490				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	100.59749				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	100.57922				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.14382				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.14155				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.08990				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	101.67674				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	96.58600				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.13807				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	100.63881				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.27558				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.15036				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	203.92836				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/04/2020 Spot Bond					0.00000	101.55897				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	98.65818				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	101.01528				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			9.30000	100.74851	9.30000	100.72348				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	100.77544				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.78000	105.19522	7.78000	105.17340				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.75624				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.88000	105.01459	7.88000	104.99255				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	100.76507				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.83000	104.49432	7.83000	104.47251				0.00	0	0
Total T13A20 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 T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.82975				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	100.75626				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	101.85211	8.55000	101.82868				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	100.70010				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	100.68192				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	100.68160				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	102.09182				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.29318				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.16863				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.06403				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	101.71199				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.36197				0.00	0	0
Total TFS148 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 TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.16890				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	100.46340				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.82442				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	101.96576				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.46597				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.63492				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	100.77087				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.03957				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.06129				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond					0.00000	101.23826				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	100.56390				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS16€ On 27/05/2024 Spot Bond					0.00000	100.57438				0.00	0	0
Total TFS162 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 TFS162									0.00	0	0
TFS162 On 22/10/2022 Spot Bond					0.00000	101.37476			0.00	0	0
Total TFS163 SPOT									0.00	0	0
Total For TFS163									0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.35282			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	100.85230			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.98000	103.99146	7.98000	103.96936			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.15136			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.87000	104.36210	7.87000	104.34021			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	100.79531			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	100.79617			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	100.82121			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.78605			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	100.79272			0.00	0	0
Total TH13B5 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 TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.85574				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	100.86264				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	100.86437				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	100.86253				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	100.90317				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	101.13972				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	101.13972				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.16546				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.12849				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.15688				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	100.76834				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.63000	105.21071	7.63000	105.18906				0.00	0	0
Total TH14A4 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 TH14A4										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond					0.00000	101.66096				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			7.79000	103.55330	7.79000	103.53157				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond					0.00000	100.82097				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.14530				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.78474				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.73509				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.89530				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	100.83648				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.12185				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	103.30565				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.78578				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH14D3 On 21/11/2020 Spot Bond					0.00000	100.73030				0.00	0	120,000,000
Total TH15A1 SPOT										0.00	0	120,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH15A1										0.00	0	120,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	100.74769				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	100.84633				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	100.93641				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	100.58845				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	100.71821				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	100.72695				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	100.76669				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	100.75979				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.39584				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	100.80727				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	101.30605				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	100.78655				0.00	0	0
Total TH15C3 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 TH15C3										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.90419				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	101.63028				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	100.97011				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	100.71397				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	100.73039				0.00	0	500,000,000
Total TH16A2 SPOT										0.00	0	500,000,000
Total For TH16A2										0.00	0	500,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	101.47219	8.49000	102.84132				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	100.75113				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	100.77790				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	100.96318				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.62000	7.62000	7.62000	104.66728				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	91.03530	100.00000	90.82160				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	101.65000	10.00000	101.62300				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.43477				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.42240				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.42500	104.16649	8.42500	104.14289				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.93500	105.28570	8.93500	105.26042				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	101.67894				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.39408				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			9.36000	101.19317	9.36000	101.16789				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.42207				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.29635				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.30368				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.34124				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	99.92035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.12526			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.69500	104.75916	7.69500	104.73743			0.00	0	2,924,000,000
Total TN20 SPOT									0.00	0	2,924,000,000
Total For TN20									0.00	0	2,924,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	62.54527	100.00000	62.40608			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	39.78805	100.00000	39.69952			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.60500	108.49647	8.60500	108.47136		531,789,000,000.00		61,800,000	7,189,919,300
Total TN23 SPOT								531,789,000,000.00		61,800,000	7,189,919,300
Total For TN23								531,789,000,000.00		61,800,000	7,189,919,300
TN23/R On 06/11/2023 Spot Bond			100.00000	15.89217	100.00000	15.85681			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			9.72500	102.29306	9.72500	102.26666		439,570,000,000.00		45,200,000	16,567,864,600
Total TN25 SPOT								439,570,000,000.00		45,200,000	16,567,864,600
Total For TN25								439,570,000,000.00		45,200,000	16,567,864,600
TN25/R On 19/08/2025 Spot Bond			100.00000	13.49074	100.00000	13.46104			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.88000	95.67530	9.88000	95.64996			0.00	0	1,750,000,000
Total TN27 SPOT									0.00	0	1,750,000,000
Total For TN27									0.00	0	1,750,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.88114	100.00000	9.85915			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			10.69000	100.94747	10.69000	100.91875			0.00	0	3,300,000,000

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 TN30 SPOT										0.00	0	3,300,000,000
Total For TN30										0.00	0	3,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.00271	8.00000	119.97699				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			11.74500	94.51291	11.74500	94.48343				0.00	0	4,000,000,000
Total TN40 SPOT										0.00	0	4,000,000,000
Total For TN40										0.00	0	4,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.19813	10.75000	102.16889				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	101.65000	10.00000	101.62300				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.94000	101.99882	7.94000	101.97700				0.00	0	80,000,000
Total TPDA08 SPOT										0.00	0	80,000,000
Total For TPDA08										0.00	0	80,000,000
TRA2A: On 14/12/2020 Spot Bond			8.13000	101.67207	8.13000	101.64994				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			7.93000	7.93000	7.93000	101.85519				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.15295				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.15700				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.56361				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.18046				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	100.22240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.22240				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	100.89914				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	100.92247				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.34500	102.70397	8.34500	102.68091				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	100.89387				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	100.91403				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.07418				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.05207				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	101.48010				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.59274				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	101.64596				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			8.63500	103.25430	8.63500	103.18699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A4 On 13/10/2020 Spot Bond					0.00000	101.16601				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A5 On 13/04/2022 Spot Bond					0.00000	101.25464				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A6 On 13/04/2024 Spot Bond					0.00000	101.29646				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A7 On 13/04/2024 Spot Bond			8.62000	102.81148	8.62000	101.65063				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4A8 On 13/04/2024 Spot Bond					0.00000	101.84617				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B1 On 13/04/2024 Spot Bond					0.00000	101.45395				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ111 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
TRQ121 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
TRQ131 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ141 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
TSP22E On 19/03/2020 Spot Bond					0.00000	97.68510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP230 On 09/04/2020 Spot Bond					0.00000	97.71765				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	97.12273				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP234 On 09/07/2020 Spot Bond					0.00000	95.95113				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP236 On 13/02/2020 Spot Bond					0.00000	98.95613				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP238 On 13/08/2020 Spot Bond					0.00000	97.89108				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP240 On 12/03/2020 Spot Bond					0.00000	98.41278				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP239 On 09/04/2020 Spot Bond					0.00000	97.85038				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP242 On 08/10/2020 Spot Bond					0.00000	94.18168				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP244 On 14/05/2020 Spot Bond					0.00000	97.14702				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP246 On 12/11/2020 Spot Bond					0.00000	93.40837				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.31552				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	101.57103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.64056				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	101.65383				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	101.58356				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	101.48253				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	101.34416				0.00	0	0
Total TWC317 SPOT										0.00	0	0
Total For TWC317										0.00	0	0
TWC31 On 27/01/2020 Spot Bond					0.00000	101.19310				0.00	0	0
Total TWC318 SPOT										0.00	0	0
Total For TWC318										0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	101.06994				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	100.79562				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	100.53778				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	100.47790				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0
TWC32 On 04/03/2020 Spot Bond					0.00000	100.37938				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			8.11000	106.17836	8.11000	106.15518				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total UG21 SPOT									0.00	0	50,000,000
Total For UG21									0.00	0	50,000,000
UG26 On 09/03/2026 Spot Bond			10.18000	108.36733	10.18000	108.33777			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1L 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
VCJA2L 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
VCJA3L 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
VCJA4L 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
VCJA5L 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
VCJA6L 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
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA8L 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
VCJA9L 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
VCJB1L 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
VCJB2L On 20/10/2025 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 VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L 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
VCJB4L 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
VCJB5L 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
VCJB6L 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
VCJB7L 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
VCJB8L 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
VCJB9L 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
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L 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
VCPA3L 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
VCPA4L 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
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 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 VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 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 VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.32667				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	102.01731				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.79260				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.47752				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	101.51854				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.07022				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	100.76682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 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 VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR858U SPOT										0.00	0	0
Total For VR858U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	102.02309				0.00	0	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL01 SPOT										0.00	0	600,000,000
Total For WHL01										0.00	0	600,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.20017				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	100.88446				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.87000	101.51918	6.87000	101.50062				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.15500	103.09709	7.15500	103.07718				0.00	0	210,000,000
Total WSP5 SPOT										0.00	0	210,000,000
Total For WSP5										0.00	0	210,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	38.10758	100.00000	38.02278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									48,083,699,020,644,500.00	4,951,285,460,296	247,922,827,620
Total for SPOT :									48,083,699,020,644,500.00	4,951,285,460,296	247,922,827,620
Total Futures									48,083,699,077,669,700.00	4,951,285,460,881	247,923,773,077
Total Options									0.00	0	275,176
Grand Total:									48,083,699,077,669,700.00	4,951,285,460,881	247,924,048,253