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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/09/2019

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 07/11/2019 Bond Future			10.84422	77.48507	10.79456	77.77586			0.00	0	350
ES33 On 06/02/2020 Bond Future			10.96296	78.87288	10.91148	79.16883			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.07744	76.52840	11.02408	76.82980			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/11/2019 Bond Future			11.18865	78.46341	11.13390	78.82866			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.30220	79.86870	11.24552	80.24037			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.41638	77.07178	11.35762	77.45037			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/11/2019 Bond Future			137.73716	137.73716	137.73877	137.73877			0.00	0	1,461
I2025 On 06/02/2020 Bond Future			138.76384	138.76384	138.76539	138.76539			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.34644	141.34644	141.34801	141.34801			0.00	0	0
Total I2025 Future									0.00	0	1,461
Total For I2025									0.00	0	1,461
I2029 On 07/11/2019 Bond Future			102.17729	102.17729	101.95975	101.95975			0.00	0	4,260

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	06/02/2020	Bond Future			104.03232	104.03232	103.81081	103.81081			0.00	0	0
I2029	On	07/05/2020	Bond Future			104.85587	104.85587	104.63031	104.63031			0.00	0	0
Total I2029 Future												0.00	0	4,260
Total For I2029												0.00	0	4,260
I2033	On	07/11/2019	Bond Future			102.55281	102.55281	102.49389	102.49389			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.41470	104.41470	104.35461	104.35461			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.16232	105.16232	105.10120	105.10120			0.00	0	0
Total I2033 Future												0.00	0	6,260
Total For I2033												0.00	0	6,260
I2038	On	07/11/2019	Bond Future			120.52826	120.52826	120.44181	120.44181			0.00	0	21,883
I2038	On	06/02/2020	Bond Future			121.05823	121.05823	120.97016	120.97016			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.31138	123.31138	123.22152	123.22152			0.00	0	0
Total I2038 Future												0.00	0	21,883
Total For I2038												0.00	0	21,883
I2046	On	07/11/2019	Bond Future			111.82657	111.82657	111.62197	111.62197			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			113.85678	113.85678	113.64842	113.64842			0.00	0	0
I2046	On	07/05/2020	Bond Future			114.22760	114.22760	114.01544	114.01544			0.00	0	0
Total I2046 Future												0.00	0	17,994
Total For I2046												0.00	0	17,994
I2050	On	07/11/2019	Bond Future			116.28092	116.28092	115.93263	115.93263			0.00	0	12,916
I2050	On	06/02/2020	Bond Future			116.55661	116.55661	116.20190	116.20190			0.00	0	0
I2050	On	07/05/2020	Bond Future			118.72586	118.72586	118.36467	118.36467			0.00	0	0
Total I2050 Future												0.00	0	12,916
Total For I2050												0.00	0	12,916
R186	On	07/11/2019	Bond Future			8.30184	115.73738	8.24600	116.05496		5.71	502,763,178.72	4,344	127,133
R186	On	06/02/2020	Bond Future			8.35347	112.50645	8.29481	112.82969		6.21	0.00	0	5,040
R186	On	07/05/2020	Bond Future			8.39945	114.57397	8.33774	114.90315		6.13	0.00	0	0
Total R186 Future												502,763,178.72	4,344	132,173
R186	On	07/11/2019	Bond Future	8.73	Call			2,908.86000	2.90886	2,634,690	6.14	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			194.28000	0.19428	237,690	6.14	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			1,013.43000	1.01343	1,174,180	5.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			922.22000	0.92222	765,390	5.70	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.20	Call			839.39000	0.83939	691,660	5.68	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,101.88000	1.10188	1,271,730	5.68	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.94	Put			88.12000	0.08812	109,310	6.39	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			957.18000	0.95718	1,111,890	5.71	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			979.97000	0.97997	817,100	5.71	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.95	Call			4,005.22000	4.00522	3,708,080	6.40	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			84.77000	0.08477	105,210	6.40	0.00	0	0

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	07/11/2019	Bond Future	8.96	Call			4,056.40000	4.05640	3,758,540	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			81.54000	0.08154	101,260	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,954.14000	3.95414	3,657,750	6.39	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,164.60000	1.16460	1,281,080	6.49	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,653.23000	2.65323	2,445,060	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,147.17000	1.14717	1,262,240	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,579.75000	2.57975	2,374,420	6.48	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,405.78000	4.40578	4,148,150	7.06	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			598.32000	0.59832	663,930	7.06	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,399.70000	2.39970	2,201,680	6.42	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,182.26000	1.18226	1,300,170	6.48	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,274.25000	1.27425	1,399,470	6.42	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.56	Call			2,616.39000	2.61639	2,409,630	6.49	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,271.20000	2.27120	2,459,980	6.10	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,244.91000	1.24491	1,110,450	6.10	0.00	0	1,007
R186	On	07/05/2020	Bond Future	8.08	Call			1,471.82000	1.47182	1,338,400	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,860.28000	2.86028	3,056,040	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,496.83000	1.49683	1,362,020	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,831.00000	2.83100	3,025,370	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,447.02000	1.44702	1,315,010	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			533.56000	0.53356	466,400	5.15	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,319.28000	2.31928	2,487,610	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,010.15000	2.01015	1,849,300	5.92	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,253.54000	4.25354	4,019,080	6.63	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,889.79000	2.88979	3,086,960	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,145.19000	1.14519	1,239,910	6.63	0.00	0	6,000
R186	On	07/05/2020	Bond Future	7.60	Put			4,567.41000	4.56741	4,829,430	5.15	0.00	0	0
Total R186 Option												0.00	0	45,931
Total For R186												502,763,178.72	4,344	178,104
R197	On	07/11/2019	Bond Future			308.44744	308.44744	308.45397	308.45397			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.38967	306.38967	306.39609	306.39609			0.00	0	40
R197	On	07/05/2020	Bond Future			312.09204	312.09204	312.09862	312.09862			0.00	0	0
Total R197 Future												0.00	0	2,547
Total For R197												0.00	0	2,547
R202	On	07/11/2019	Bond Future			233.65987	233.65987	233.40319	233.40319			0.00	0	9,010
R202	On	06/02/2020	Bond Future			233.83448	233.83448	233.57310	233.57310			0.00	0	0
R202	On	07/05/2020	Bond Future			238.18651	238.18651	237.92023	237.92023			0.00	0	0
Total R202 Future												0.00	0	9,010
Total For R202												0.00	0	9,010

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R2023	On	07/11/2019	Bond Future			7.39632	102.56456	7.33911	102.73066		2.54	0.00	0	54,077
R2023	On	06/02/2020	Bond Future			7.41586	104.40157	7.35330	104.57059		2.80	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.40664	102.38723	7.33792	102.55941		2.71	0.00	0	0
Total R2023 Future												0.00	0	54,077
R2023	On	07/11/2019	Bond Future	7.98	Put			40.64000	0.04064	51,970	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,909.33000	1.90933	1,754,170	3.40	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			39.26000	0.03926	50,200	3.40	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,936.34000	1.93634	1,780,810	3.41	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			37.87000	0.03787	48,440	3.41	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,882.31000	1.88231	1,727,540	3.39	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,015.66000	1.01566	915,130	2.99	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			566.07000	0.56607	634,560	2.99	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,033.81000	1.03381	932,400	3.00	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			557.33000	0.55733	624,940	3.00	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,052.08000	1.05208	949,800	3.01	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			548.71000	0.54871	615,450	3.01	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,462.15000	1.46215	1,583,630	2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			362.19000	0.36219	313,210	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,493.52000	1.49352	1,616,720	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			371.71000	0.37171	321,880	2.47	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,477.62000	1.47762	1,599,970	2.47	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			381.67000	0.38167	330,970	2.48	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	54,077
R2030	On	07/11/2019	Bond Future			8.99184	95.69937	8.92625	96.11431		8.37	4,306,471.65	45	73,122
R2030	On	06/02/2020	Bond Future			9.05492	93.40477	8.98681	93.82708		9.14	0.00	0	0
R2030	On	07/05/2020	Bond Future			9.11656	95.12128	9.04580	95.55138		9.06	0.00	0	0
Total R2030 Future												4,306,471.65	45	73,122
R2030	On	07/11/2019	Bond Future	9.47	Put			221.56000	0.22156	276,200	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,718.39000	2.71839	2,391,680	8.73	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Put			386.06000	0.38606	474,290	8.73	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.20	Call			2,245.11000	2.24511	1,944,330	8.59	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Put			529.23000	0.52923	643,390	8.59	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.25	Call			2,476.33000	2.47633	2,161,940	8.65	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.25	Put			451.54000	0.45154	552,090	8.65	0.00	0	5,333
R2030	On	07/11/2019	Bond Future	9.35	Call			2,967.57000	2.96757	2,629,670	8.81	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.35	Put			329.06000	0.32906	406,100	8.81	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	9.85	Call			5,686.60000	5.68660	5,287,970	9.66	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.85	Put			59.77000	0.05977	76,080	9.66	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	8.40	Put			3,560.76000	3.56076	3,931,470	7.69	0.00	0	0

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R2030	On	07/11/2019	Bond Future	8.40	Call			142.07000	0.14207	97,840	7.69	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Call			1,245.02000	1.24502	1,026,340	8.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,094.49000	1.09449	1,290,750	8.32	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	8.57	Put			2,624.99000	2.62499	2,953,710	7.89	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			328.33000	0.32833	242,110	7.89	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			675.93000	0.67593	814,060	8.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,894.68000	1.89468	1,617,870	8.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,845.57000	4.84557	4,457,440	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			101.39000	0.10139	128,200	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,474.74000	2.47474	2,794,410	7.93	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			374.31000	0.37431	279,040	7.93	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			717.32000	0.71732	861,840	8.48	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,695.75000	3.69575	3,332,290	9.03	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			207.12000	0.20712	258,600	9.03	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,589.39000	3.58939	3,229,090	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,811.24000	1.81124	1,540,820	8.48	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			5,180.92000	5.18092	4,788,030	9.51	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			82.27000	0.08227	104,320	9.51	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			3,642.48000	3.64248	3,280,580	9.02	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			214.23000	0.21423	267,270	9.02	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,679.61000	1.67961	1,853,490	9.31	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,724.39000	2.72439	2,474,090	9.32	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,655.46000	1.65546	1,827,470	9.32	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,650.37000	2.65037	2,403,820	9.30	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,704.06000	1.70406	1,879,820	9.30	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Put			2,076.92000	2.07692	2,279,860	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			2,158.90000	2.15890	1,939,530	9.14	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,404.56000	4.40456	4,727,910	8.45	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			659.87000	0.65987	560,910	8.45	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.15	Call			2,687.26000	2.68726	2,438,830	9.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,984.69000	1.98469	1,803,150	8.83	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,561.43000	3.56143	3,809,990	8.83	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			2,012.64000	2.01264	1,829,490	8.84	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,527.09000	3.52709	3,774,040	8.84	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,957.25000	1.95725	1,777,320	8.82	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,596.33000	3.59633	3,846,500	8.82	0.00	0	0
Total R2030 Option												0.00	0	48,973
Total For R2030												4,306,471.65	45	122,095
R2032	On	07/11/2019	Bond Future			9.33499	93.08512	9.27467	93.49986		9.78	6,515,958.40	70	48,218
R2032	On	06/02/2020	Bond Future			9.40428	94.75233	9.34183	95.17445		10.25	0.00	0	0

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			9.47048	92.33356	9.40579	92.76347		10.55	0.00	0	0
Total R2032 Future												6,515,958.40	70	48,218
R2032	On	07/11/2019	Bond Future	9.70	Call			3,288.54000	3.28854	2,953,820	10.50	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			418.14000	0.41814	498,160	10.50	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,342.47000	3.34247	3,005,740	10.52	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			406.08000	0.40608	484,090	10.52	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,396.56000	3.39656	3,057,840	10.54	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			394.24000	0.39424	470,260	10.54	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,189.06000	2.18906	2,381,210	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,508.69000	2.50869	2,282,540	10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,250.37000	2.25037	2,446,340	10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,545.49000	2.54549	2,317,430	10.14	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,219.66000	2.21966	2,413,720	10.14	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,582.33000	2.58233	2,352,360	10.15	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,367.01000	2.36701	2,176,150	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,821.27000	3.82127	4,060,320	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,305.39000	2.30539	2,117,660	10.22	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,896.03000	3.89603	4,138,210	10.22	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,336.09000	2.33609	2,146,800	10.23	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,858.50000	3.85850	4,099,120	10.23	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												6,515,958.40	70	48,218
R2035	On	07/11/2019	Bond Future			9.58298	96.14133	9.53292	96.52373		10.66	78,259,042.62	814	95,678
R2035	On	06/02/2020	Bond Future			9.65831	97.86330	9.60655	98.25243		11.19	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.72435	95.15794	9.67087	95.55427		11.56	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.78941	96.93095	9.73413	97.33466		11.78	0.00	0	0
Total R2035 Future												78,259,042.62	814	95,678
R2035	On	07/11/2019	Bond Future	8.92	Put			4,999.53000	4.99953	5,348,520	9.62	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			128.55000	0.12855	95,140	9.62	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,558.98000	1.55898	1,743,580	10.69	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,459.92000	1.45992	1,262,120	10.69	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,216.85000	5.21685	4,870,920	12.03	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			602.08000	0.60208	689,070	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,264.33000	3.26433	2,966,830	11.33	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			585.43000	0.58543	670,330	11.33	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,150.96000	3.15096	2,857,670	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			230.92000	0.23092	267,390	12.03	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			619.14000	0.61914	708,250	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,207.48000	3.20748	2,912,070	11.31	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,651.19000	2.65119	2,447,440	11.02	0.00	0	0

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	9.60	Put			2,700.60000	2.70060	2,885,980	11.02	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,690.49000	2.69049	2,484,980	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,664.48000	2.66448	2,848,100	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,612.19000	2.61219	2,410,210	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,737.11000	2.73711	2,924,260	11.01	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,168.23000	4.16823	4,380,450	11.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,250.00000	4.25000	4,465,060	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,696.17000	8.69617	8,374,650	13.01	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,150.27000	1.15027	1,225,080	13.01	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			2,774.17000	2.77417	2,591,490	11.28	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,208.80000	4.20880	4,422,450	11.28	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,809.55000	2.80955	2,625,440	11.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,939.77000	5.93977	6,206,650	10.83	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,632.15000	1.63215	1,502,700	10.83	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,208.77000	3.20877	3,385,150	11.56	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,794.32000	3.79432	3,574,370	11.56	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,739.33000	2.73933	2,558,060	11.27	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,535.62000	5.53562	5,301,080	13.35	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,188.23000	4.18823	4,357,400	13.35	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,577.60000	5.57760	5,342,120	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,158.52000	4.15852	4,326,750	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,493.76000	5.49376	5,260,160	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,218.14000	4.21814	4,388,250	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,012.91000	8.01291	8,276,570	12.49	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,402.47000	2.40247	2,262,420	12.49	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,409.80000	9.40980	9,699,610	12.22	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,778.09000	1.77809	1,664,190	12.22	0.00	0	3,000
Total R2035 Option												0.00	0	53,261
Total For R2035												78,259,042.62	814	148,939
R2037	On	07/11/2019	Bond Future			9.72098	92.26749	9.67093	92.65135		11.28	0.00	0	67,556
R2037	On	06/02/2020	Bond Future			9.79214	89.66084	9.74047	90.05153		12.42	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.86191	91.30856	9.80856	91.70652		12.26	0.00	0	0
Total R2037 Future												0.00	0	67,556
R2037	On	07/11/2019	Bond Future	9.96	Call			2,884.14000	2.88414	2,600,070	11.62	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			700.68000	0.70068	800,470	11.62	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,938.44000	2.93844	2,652,030	11.63	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			680.88000	0.68088	778,330	11.63	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,830.23000	2.83023	2,548,530	11.60	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			720.96000	0.72096	823,120	11.60	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,064.80000	3.06480	3,262,820	12.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.67	Call			2,488.69000	2.48869	2,294,250	12.32	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,025.69000	3.02569	3,221,940	12.32	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,526.24000	2.52624	2,330,040	12.33	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,986.75000	2.98675	3,181,240	12.33	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,451.21000	2.45121	2,258,540	12.31	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,695.53000	2.69553	2,515,720	11.79	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,354.04000	4.35404	4,572,190	11.79	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,730.33000	2.73033	2,549,080	11.80	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,311.96000	4.31196	4,528,670	11.80	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,765.37000	2.76537	2,582,690	11.82	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,270.21000	4.27021	4,485,490	11.82	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	67,556
R2040	On	07/11/2019	Bond Future			9.85147	95.11061	9.79635	95.56365		11.72	147,421,445.50	1,550	41,417
R2040	On	06/02/2020	Bond Future			9.92356	92.30440	9.86669	92.76542		12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.99423	94.00071	9.93554	94.47032		12.78	0.00	0	0
Total R2040 Future												147,421,445.50	1,550	41,417
R2040	On	07/11/2019	Bond Future	9.80	Call			1,663.30000	1.66330	1,424,690	11.80	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,513.23000	4.51323	4,900,250	10.86	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			270.93000	0.27093	204,910	10.86	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			882.17000	0.88217	1,016,160	12.22	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,915.18000	2.91518	2,593,230	12.25	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			859.10000	0.85910	990,190	12.25	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,802.25000	2.80225	2,486,140	12.20	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			905.65000	0.90565	1,042,580	12.20	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,633.19000	1.63319	1,847,620	11.80	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,858.57000	2.85857	2,539,520	12.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,411.44000	2.41144	2,195,710	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,451.71000	3.45171	3,697,000	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,943.65000	7.94365	8,339,410	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			442.68000	0.44268	377,420	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,450.69000	2.45069	2,232,820	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,408.18000	3.40818	3,651,330	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,489.58000	2.48958	2,269,580	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,364.41000	3.36441	3,605,430	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,334.72000	13.33472	13,781,880	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			71.69000	0.07169	57,830	11.22	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,668.03000	4.66803	4,923,370	12.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			3,030.95000	3.03095	2,815,000	12.49	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,623.34000	4.62334	4,877,000	12.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/05/2020 Bond Future	9.75	Call			3,069.08000	3.06908	2,851,470	12.50	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			4,578.99000	4.57899	4,830,990	12.50	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			2,993.04000	2.99304	2,778,770	12.47	0.00	0	0
Total R2040 Option									0.00	0	2,520
Total For R2040									147,421,445.50	1,550	43,937
R2044 On 07/11/2019 Bond Future			9.90540	91.90459	9.85028	92.36524		12.35	0.00	0	37,723
R2044 On 06/02/2020 Bond Future			9.97531	89.16613	9.91847	89.63502		13.65	0.00	0	0
R2044 On 07/05/2020 Bond Future			10.04372	90.80483	9.98513	91.28228		13.49	0.00	0	0
R2044 On 06/08/2020 Bond Future			10.11256	88.11186	10.05211	88.59826		14.47	0.00	0	0
Total R2044 Future									0.00	0	37,723
R2044 On 07/11/2019 Bond Future	9.74	Put			2,124.97000	2.12497	2,388,020	11.91	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			1,191.38000	1.19138	993,780	11.91	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			5,583.32000	5.58332	5,167,560	13.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			914.86000	0.91486	1,057,100	12.47	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			2,617.71000	2.61771	2,305,690	12.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			243.09000	0.24309	287,980	13.44	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			967.16000	0.96716	1,115,790	12.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			5,935.08000	5.93508	6,366,880	10.74	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			96.07000	0.09607	67,220	10.74	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			2,672.57000	2.67257	2,357,340	12.45	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			940.71000	0.94071	1,086,130	12.45	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			2,727.91000	2.72791	2,409,500	12.47	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			7,846.22000	7.84622	8,241,450	12.01	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			518.53000	0.51853	444,870	12.01	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			3,775.21000	3.77521	4,035,200	13.28	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			2,275.87000	2.27587	2,066,970	13.28	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			922.98000	0.92298	1,007,570	15.12	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,390.46000	2.39046	2,175,030	13.33	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			3,634.86000	3.63486	3,888,320	13.33	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,429.09000	2.42909	2,211,500	13.34	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,588.77000	3.58877	3,840,070	13.34	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,352.15000	2.35215	2,138,890	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,681.40000	3.68140	3,937,030	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,611.07000	7.61107	7,226,770	15.12	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Put			7,231.12000	7.23112	7,567,160	12.58	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			1,587.79000	1.58779	1,446,380	12.58	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.98	Put			3,921.25000	3.92125	4,146,840	13.47	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			3,879.24000	3.87924	3,627,380	13.47	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			9,607.85000	9.60785	9,220,510	15.18	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			1,279.14000	1.27914	1,369,250	15.18	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.26	Put			7,684.18000	7.68418	8,031,980	12.47	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,403.11000	1.40311	1,273,460	12.47	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,205.22000	4.20522	4,442,230	13.38	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,586.67000	3.58667	3,346,230	13.38	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			9,236.89000	9.23689	8,855,960	15.18	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,396.05000	1.39605	1,492,570	15.18	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			3,148.94000	3.14894	2,926,840	13.25	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,686.10000	4.68610	4,941,450	13.25	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			3,187.58000	3.18758	2,963,800	13.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,640.59000	4.64059	4,894,260	13.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			3,110.53000	3.11053	2,890,120	13.24	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,731.97000	4.73197	4,989,010	13.24	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,297.03000	2.29703	2,425,070	15.43	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			3,989.49000	3.98949	3,754,930	14.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,482.14000	5.48214	5,733,980	14.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			4,028.77000	4.02877	3,792,810	14.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,438.37000	5.43837	5,688,810	14.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,950.40000	3.95040	3,717,240	14.03	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put			10,550.35000	10.55035	10,921,450	13.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,413.41000	1.41341	1,298,110	13.23	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,470.33000	6.47033	6,752,100	13.78	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			3,203.97000	3.20397	2,999,340	13.78	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			8,944.27000	8.94427	8,585,910	15.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,526.22000	5.52622	5,779,460	14.03	0.00	0	0
Total R2044 Option												0.00	0	4,356
Total For R2044												0.00	0	42,079
R2048	On	07/11/2019	Bond Future			9.88084	91.04137	9.82573	91.51647		12.74	45,520,685.00	500	85,896
R2048	On	06/02/2020	Bond Future			9.95170	92.67201	9.89486	93.15561		13.42	0.00	0	100
R2048	On	07/05/2020	Bond Future			10.01421	89.93476	9.95567	90.42723		13.94	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.07576	91.61038	10.01544	92.11205		14.28	0.00	0	0
Total R2048 Future												45,520,685.00	500	85,996
R2048	On	07/11/2019	Bond Future	10.02	Call			2,648.34000	2.64834	2,327,760	12.78	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			992.83000	0.99283	1,147,350	12.78	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,704.71000	2.70471	2,380,760	12.79	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			965.43000	0.96543	1,116,580	12.79	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,592.46000	2.59246	2,275,290	12.76	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,020.87000	1.02087	1,178,800	12.76	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,287.00000	2.28700	2,073,860	13.02	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,891.92000	3.89192	4,162,380	13.02	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,326.34000	2.32634	2,110,910	13.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/02/2020	Bond Future	9.72	Put			3,843.16000	3.84316	4,111,330	13.04	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,248.01000	2.24801	2,037,160	13.00	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,941.17000	3.94117	4,213,920	13.00	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,247.73000	3.24773	3,017,140	13.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,754.55000	4.75455	5,016,430	13.68	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,287.68000	3.28768	3,055,350	13.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,707.53000	4.70753	4,967,670	13.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,208.02000	3.20802	2,979,190	13.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,801.94000	4.80194	5,065,580	13.66	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,465.48000	9.46548	9,796,990	15.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,643.04000	2.64304	2,472,880	15.05	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			11,177.70000	11.17770	11,542,600	14.71	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1,929.23000	1.92923	1,792,460	14.71	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			6,315.93000	6.31593	6,024,320	16.27	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,877.64000	4.87764	5,087,700	16.27	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,361.53000	6.36153	6,068,770	16.29	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,842.08000	4.84208	5,050,990	16.29	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			6,270.44000	6.27044	5,979,990	16.26	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,913.44000	4.91344	5,124,660	16.26	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												45,520,685.00	500	109,636
R207	On	07/11/2019	Bond Future			6.69514	102.42262	6.69086	102.42338		0.06	0.00	0	3,188
Total R207 Future												0.00	0	3,188
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			828.67000	0.82867	829,430	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			826.86000	0.82686	827,620	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			825.06000	0.82506	825,820	0.11	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	3,188
R208	On	07/11/2019	Bond Future			6.59621	100.98330	6.59514	100.98469		0.75	33,526,455.60	332	9,405
R208	On	06/02/2020	Bond Future			6.44244	102.79198	6.44119	102.79333		0.71	0.00	0	0
R208	On	07/05/2020	Bond Future			6.14730	101.27725	6.14563	101.27867		0.62	0.00	0	0
Total R208 Future												33,526,455.60	332	9,405
R208	On	07/11/2019	Bond Future	6.84	Call			357.76000	0.35776	355,610	0.99	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			39.11000	0.03911	38,350	0.99	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			335.78000	0.33578	333,610	0.98	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			43.10000	0.04310	42,320	0.98	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			346.73000	0.34673	344,560	0.99	0.00	0	0

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	07/11/2019	Bond Future	6.83	Put			41.06000	0.04106	40,280	0.99	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			378.90000	0.37890	379,610	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			44.33000	0.04433	43,670	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			370.71000	0.37071	371,400	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			39.26000	0.03926	38,650	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			387.37000	0.38737	388,110	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			41.66000	0.04166	41,020	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.40000	0.00040	0,390	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,151.08000	1.15108	1,152,490	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.43000	0.00043	0,420	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,142.42000	1.14242	1,143,830	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.38000	0.00038	0,360	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,159.76000	1.15976	1,161,160	0.52	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												33,526,455.60	332	9,405
R209	On	07/11/2019	Bond Future			9.57744	73.48206	9.52737	73.80941		12.05	440,892.36	6	96,095
R209	On	06/02/2020	Bond Future			9.64134	74.79820	9.58976	75.13139		12.71	0.00	0	0
R209	On	07/05/2020	Bond Future			9.70237	73.02120	9.64923	73.36049		13.18	0.00	0	0
Total R209 Future												440,892.36	6	96,095
R209	On	07/11/2019	Bond Future	9.81	Call			2,444.32000	2.44432	2,203,740	12.60	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			624.07000	0.62407	710,840	12.60	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,490.71000	2.49071	2,248,160	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			607.27000	0.60727	692,070	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,398.16000	2.39816	2,159,580	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			733.51000	0.73351	613,620	11.80	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			2,261.90000	2.26190	2,029,540	12.51	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			695.24000	0.69524	790,230	12.51	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			641.18000	0.64118	729,950	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Put			1,393.42000	1.39342	1,554,800	12.05	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,213.59000	1.21359	1,047,620	12.05	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			4,270.34000	4.27034	4,566,300	11.03	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			124.87000	0.12487	93,480	11.03	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,044.78000	2.04478	2,252,240	11.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,055.55000	2.05555	1,891,500	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,575.14000	2.57514	2,744,280	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,087.67000	2.08767	1,922,080	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,541.83000	2.54183	2,709,430	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,023.68000	2.02368	1,861,170	12.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,608.79000	2.60879	2,779,470	12.37	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,424.49000	2.42449	2,266,750	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.46	Put			3,651.44000	3.65144	3,832,990	12.78	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,455.31000	2.45531	2,296,350	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,616.68000	3.61668	3,797,010	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,393.64000	2.39364	2,237,110	12.76	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,686.25000	3.68625	3,869,010	12.76	0.00	0	0
Total R209 Option												0.00	0	29,000
Total For R209												440,892.36	6	125,095
R210	On	07/11/2019	Bond Future			189.27809	189.27809	189.27949	189.27949			0.00	0	2,132
R210	On	06/02/2020	Bond Future			192.71450	192.71450	192.71575	192.71575			0.00	0	0
R210	On	07/05/2020	Bond Future			193.65096	193.65096	193.65232	193.65232			0.00	0	0
Total R210 Future												0.00	0	2,132
Total For R210												0.00	0	2,132
R212	On	07/11/2019	Bond Future			162.47463	162.47463	162.46033	162.46033			0.00	0	7,384
R212	On	06/02/2020	Bond Future			163.17856	163.17856	163.16388	163.16388			0.00	0	0
R212	On	07/05/2020	Bond Future			166.21554	166.21554	166.20065	166.20065			0.00	0	0
Total R212 Future												0.00	0	7,384
Total For R212												0.00	0	7,384
R213	On	07/11/2019	Bond Future			9.19000	86.19714	9.12456	86.60547		9.36	0.00	0	23,319
R213	On	06/02/2020	Bond Future			9.25938	87.74095	9.19157	88.15657		9.84	0.00	0	0
R213	On	07/05/2020	Bond Future			9.31902	85.80106	9.24880	86.22438		10.19	0.00	0	0
Total R213 Future												0.00	0	23,319
R213	On	07/11/2019	Bond Future	9.60	Call			3,191.40000	3.19140	2,849,440	9.85	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			283.17000	0.28317	349,540	9.85	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,090.53000	3.09053	2,752,370	9.81	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			301.95000	0.30195	372,120	9.81	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,140.86000	3.14086	2,800,780	9.83	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			292.42000	0.29242	360,670	9.83	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,910.64000	1.91064	2,097,350	9.86	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,425.77000	2.42577	2,194,980	9.88	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,884.30000	1.88430	2,069,130	9.88	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,356.69000	2.35669	2,129,660	9.85	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,937.28000	1.93728	2,125,870	9.85	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,391.11000	2.39111	2,162,200	9.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,555.47000	3.55547	3,797,460	9.88	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			2,060.74000	2.06074	1,877,850	9.89	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,521.47000	3.52147	3,761,900	9.89	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			2,089.11000	2.08911	1,904,650	9.91	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,488.01000	3.48801	3,726,870	9.91	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			2,032.85000	2.03285	1,851,520	9.88	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R213 Option									0.00	0	0
Total For R213									0.00	0	23,319
R214 On 07/11/2019 Bond Future			9.83537	71.76805	9.78028	72.14105		13.14	574,144.40	8	15,477
R214 On 06/02/2020 Bond Future			9.90524	73.05344	9.84848	73.43313		13.84	0.00	0	0
R214 On 07/05/2020 Bond Future			9.96682	71.09742	9.90842	71.48403		14.37	0.00	0	0
Total R214 Future									574,144.40	8	15,477
R214 On 07/11/2019 Bond Future	10.01	Call			2,317.95000	2.31795	2,059,170	13.62	0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			782.91000	0.78291	897,130	13.62	0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,363.69000	2.36369	2,102,520	13.64	0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			763.03000	0.76303	874,860	13.64	0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,272.47000	2.27247	2,016,110	13.59	0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			803.14000	0.80314	919,780	13.59	0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			2,006.51000	2.00651	1,829,690	13.41	0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			2,946.57000	2.94657	3,149,440	13.41	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			2,038.71000	2.03871	1,860,160	13.43	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			2,910.23000	2.91023	3,111,370	13.43	0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			2,071.35000	2.07135	1,891,060	13.45	0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Put			2,874.43000	2.87443	3,073,830	13.45	0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Call			2,732.44000	2.73244	2,546,560	14.04	0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Put			3,730.28000	3.73028	3,931,010	14.04	0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Call			2,764.62000	2.76462	2,577,400	14.06	0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Put			3,694.53000	3.69453	3,893,920	14.06	0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Call			2,700.23000	2.70023	2,515,680	14.03	0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Put			3,766.10000	3.76610	3,968,160	14.03	0.00	0	0
Total R214 Option									0.00	0	0
Total For R214									574,144.40	8	15,477
Total for Bond									819,328,274.25	7,669	1,082,241
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future									0.00	0	0
Total For E170									0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future									0.00	0	0
Total For ES23									0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future									0.00	0	0
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES26										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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total R207 Future										0.00	0	0
Total For 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
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
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 07/11/2019 GOVI			687.15800	687.15800	689.89500	689.89500			0.00	0	1,198
GOVI On 06/02/2020 GOVI			699.46500	699.46500	702.25000	702.25000			0.00	0	0
GOVI On 07/05/2020 GOVI			712.31800	712.31800	715.15500	715.15500			0.00	0	0
Total GOVI Future									0.00	0	1,198
GOVI On 07/11/2019 GOVI	672.91	Call			169,850.00000	16.98500	142,480,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			169,750.00000	16.97500	142,380,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			169,950.00000	16.99500	142,580,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
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			8,900.00000	0.89000	36,750,000		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			9,000.00000	0.90000	36,850,000		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			8,800.00000	0.88000	36,650,000		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			48,350.00000	4.83500	76,720,000		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			48,450.00000	4.84500	76,820,000		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			48,250.00000	4.82500	76,620,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,198
Total for GOVI									0.00	0	1,198
AL37 On 07/11/2019 Index Future			665.59200	665.59200	666.78400	666.78400			0.00	0	0
AL37 On 06/02/2020 Index Future			677.51300	677.51300	678.72500	678.72500			0.00	0	0
AL37 On 07/05/2020 Index Future			689.96300	689.96300	691.19700	691.19700			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/11/2019 Index Future			774.03900	774.03900	776.80700	776.80700			0.00	0	120
AL7T On 06/02/2020 Index Future			787.90200	787.90200	790.71900	790.71900			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/05/2020 Index Future			802.38000	802.38000	805.24900	805.24900			0.00	0	0
Total AL7T Future									0.00	0	120
Total For AL7T									0.00	0	120
ALBI On 07/11/2019 Index Future			694.19500	694.19500	696.88100	696.88100			0.00	0	220
ALBI On 06/02/2020 Index Future			706.62800	706.62800	709.36100	709.36100			0.00	0	0
ALBI On 07/05/2020 Index Future			719.61200	719.61200	722.39600	722.39600			0.00	0	0
Total ALBI Future									0.00	0	220
Total For ALBI									0.00	0	220
IGOV On 07/11/2019 Index Future			262.56200	262.56200	262.33700	262.33700		86,645,460.00		33	1,070
IGOV On 06/02/2020 Index Future			267.32900	267.32900	267.09900	267.09900		0.00		0	0
IGOV On 07/05/2020 Index Future			272.30400	272.30400	272.07000	272.07000		0.00		0	0
Total IGOV Future								86,645,460.00		33	1,070
Total For IGOV								86,645,460.00		33	1,070
Total for Index								86,645,460.00		33	1,410
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000		0.00		0	0
Total Jibar Future								0.00		0	0
Total For JIBAR FUTURE								0.00		0	0
Total for Jibar								0.00		0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.21000	95.21000	95.09000	95.09000		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 :								905,973,734.25		7,702	1,084,900
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.17624		0.00		0	30,000,000
Total AA06 SPOT								0.00		0	30,000,000
Total For AA06								0.00		0	30,000,000
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			8.22500	106.05182	8.22500	106.02846		0.00		0	3,826,700
Total AA07 SPOT								0.00		0	3,826,700
Total For AA07								0.00		0	3,826,700
AB01/R On 24/11/2020 Spot Bond			10.00000	109.72800	10.00000	109.70000		0.00		0	0
Total AB01/R186 SPOT								0.00		0	0
Total For AB01/R186								0.00		0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.75358	10.84000	103.72326				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.66597	11.37000	100.63540				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	100.72767	11.81000	100.69593				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	40.82940	100.00000	40.73953				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	31.65240	100.00000	31.58274				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
ABC12L On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				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			4.80000	4.80000	4.80000	284.47705				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.76772				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.28925				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.28381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.34174				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	102.29485				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	101.59211				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.41379				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	101.78020				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	100.86304				0.00	140,000,000	70,000,000
Total ABFN20 SPOT										0.00	140,000,000	70,000,000
Total For ABFN20										0.00	140,000,000	70,000,000
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.66144				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	102.75429				0.00	1,340,000,000	335,000,000
Total ABFN22 SPOT										0.00	1,340,000,000	335,000,000
Total For ABFN22										0.00	1,340,000,000	335,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.07843				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	101.74865				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	103.16254				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	103.73271				0.00	1,780,000,000	890,000,000

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 ABFN26 SPOT										0.00	1,780,000,000	890,000,000
Total For ABFN26										0.00	1,780,000,000	890,000,000
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.59233				0.00	1,520,000,000	760,000,000
Total ABFN27 SPOT										0.00	1,520,000,000	760,000,000
Total For ABFN27										0.00	1,520,000,000	760,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.77792				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	101.08760				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.94423				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	100.90208				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	101.10481				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	101.24873				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	101.28102				0.00	1,640,000,000	820,000,000
Total ABFN34 SPOT										0.00	1,640,000,000	820,000,000
Total For ABFN34										0.00	1,640,000,000	820,000,000
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.11137				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	101.32275				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	101.15640				0.00	768,000,000	192,000,000
Total ABFN37 SPOT										0.00	768,000,000	192,000,000
Total For ABFN37										0.00	768,000,000	192,000,000
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.41312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.19474				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	100.19805				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	100.20046				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.20325				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.58834				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.07497				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.51260				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	100.01679				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.90149				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.24500	6.24500	6.24500	150.69829				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	71.83539	100.00000	71.66791				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			6.54500	6.54500	6.54500	133.67119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	27.60696	100.00000	27.54260				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			7.97000	7.97000	7.97000	125.40066			8,041,730,000,000.00	1,009,000,000	504,500,000	
Total ABKI04 SPOT									8,041,730,000,000.00	1,009,000,000	504,500,000	
Total For ABKI04									8,041,730,000,000.00	1,009,000,000	504,500,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.11759	100.00000	10.09389			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	92.47852			0.00	0	0	
Total ABKS1 SPOT									0.00	0	0	
Total For ABKS1									0.00	0	0	
ABN05 On 18/04/2021 Spot Bond			4.11000	205.42636	4.11000	205.37917			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			4.17000	4.17000	4.17000	130.21497			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			4.41000	4.41000	4.41000	173.40033			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			4.13000	4.13000	4.13000	216.63641			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			8.94000	8.94000	8.94000	97.07455			0.00	0	0	
Total ABN67 SPOT									0.00	0	0	
Total For ABN67									0.00	0	0	
ABN79 On 21/12/2026 Spot Bond			9.62500	9.62500	9.62500	107.21039			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			7.60000	7.60000	7.60000	98.71545			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			10.17000	10.17000	10.17000	104.38381			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.62500	106.94382	7.62500	106.92196			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			7.77500	104.28020	7.77500	104.25859			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.41270	9.20000	103.38743			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			8.30500	106.71148	8.30500	106.68790			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			7.43500	105.44928	7.43500	105.42836			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.26000	107.71523	8.26000	107.69154			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			8.42000	113.18048	8.42000	113.15512			0.00	0	60,000,000
Total ABS16 SPOT									0.00	0	60,000,000
Total For ABS16									0.00	0	60,000,000
ABS17 On 11/11/2027 Spot Bond			8.97000	113.42901	8.97000	113.40198			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			8.30000	105.15225	8.30000	105.12902			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			7.70500	102.92549	7.70500	102.90424			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			8.82000	100.25311	8.82000	100.22934		207,873,445,878,000.00	23,568,417,900	14,258,417,900	
Total ABS7 SPOT								17,873,445,878,000.00	23,568,417,900	14,258,417,900	
Total For ABS7								17,873,445,878,000.00	23,568,417,900	14,258,417,900	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.42206	100.00000	9.40109		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	296.78246				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			3.24500	159.25572	3.24500	159.22290				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
ABX01 On 10/07/2024 Spot Bond			11.07000	11.07000	11.07000	101.74129				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	110.16900	10.00000	110.14100				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	100.12189				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	100.11924				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			7.92500	7.92500	7.92500	100.62115				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.14411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.25350				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	100.11614				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	110.16900	10.00000	110.14100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	100.11657				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	99.28597				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	100.51236				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.11871				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	100.11922				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	100.11922				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	100.12151				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	100.12151				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	163.34763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	165.34399				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.47677				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	100.11497				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	101.09511				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	101.50373				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	100.11441				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	100.11240				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	100.95541				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	102.18799				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	100.81006				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	100.81478				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.69056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.84058				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	104.93353				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	101.65165				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A:On 18/07/2021 Spot Bond					0.00000	101.64998				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	101.37115				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	101.54245				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	101.62183				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	101.61243				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	101.71580				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	101.81913				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	102.15703				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	102.26020				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0
AHF5A On 21/08/2021 Spot Bond					0.00000	101.33284			0.00	76,000,000	419,000,000
Total AHF5A1 SPOT									0.00	76,000,000	419,000,000
Total For AHF5A1									0.00	76,000,000	419,000,000
AHF5A On 21/08/2023 Spot Bond					0.00000	100.82807			0.00	240,000,000	60,000,000
Total AHF5A2 SPOT									0.00	240,000,000	60,000,000
Total For AHF5A2									0.00	240,000,000	60,000,000
AHF5A On 21/08/2023 Spot Bond			9.13000	103.30601	9.13000	103.28095			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	100.85642			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	100.89421			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	101.15803			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									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
AHL1A 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
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1BU SPOT									0.00	0	0
Total For AHL1BU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		984,425,861,200,000.00	9,844,258,612	9,844,258,612	
Total AIG2U SPOT								14,425,861,200,000.00	9,844,258,612	9,844,258,612	
Total For AIG2U								14,425,861,200,000.00	9,844,258,612	9,844,258,612	
AIR02 On 30/04/2023 Spot Bond			8.97000	112.90491	8.97000	112.87784		0.00	0	51,400,000	

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 AIR02 SPOT										0.00	0	51,400,000
Total For AIR02										0.00	0	51,400,000
AIR04 On 29/05/2024 Spot Bond			8.63000	105.33797	8.63000	105.31378				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.59000	99.51206	10.59000	99.48416				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			4.51000	179.35873	4.51000	179.31560				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	99.97890				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.64444				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.72266				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	101.30554				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	99.99980				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	101.50938				0.00	240,000,000	120,000,000
Total APF08 SPOT										0.00	240,000,000	120,000,000
Total For APF08										0.00	240,000,000	120,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.54894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.33711			0.00	0	5,500,000,000
Total APF10 SPOT									0.00	0	5,500,000,000
Total For APF10									0.00	0	5,500,000,000
APF11 On 16/09/2020 Spot Bond					0.00000	100.19910			0.00	0	0
Total APF11 SPOT									0.00	0	0
Total For APF11									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
ASN02L On 07/12/2033 Spot Bond			4.38000	234.83072	4.38000	234.77506				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 10/11/2019 Spot Bond					0.00000	101.05814				0.00	800,000,000	200,000,000
Total ASN036 SPOT										0.00	800,000,000	200,000,000
Total For ASN036										0.00	800,000,000	200,000,000
ASN03L On 07/12/2033 Spot Bond			4.39500	210.55669	4.39500	210.50670				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.62694				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.43861				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.38859				0.00	968,000,000	242,000,000
Total ASN061 SPOT										0.00	968,000,000	242,000,000
Total For ASN061										0.00	968,000,000	242,000,000
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.17123				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	100.13076				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	100.11072				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	100.76164				0.00	25,200,000	33,900,000
Total ASN083 SPOT										0.00	25,200,000	33,900,000
Total For ASN083										0.00	25,200,000	33,900,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.59356				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	138.90448				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	101.59137				0.00	1,016,000,000	254,000,000

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 ASN092 SPOT									0.00	1,016,000,000	254,000,000
Total For ASN092									0.00	1,016,000,000	254,000,000
ASN092 On 10/11/2020 Spot Bond					0.00000	101.07719			0.00	1,072,000,000	268,000,000
Total ASN096 SPOT									0.00	1,072,000,000	268,000,000
Total For ASN096									0.00	1,072,000,000	268,000,000
ASN096 On 20/12/2020 Spot Bond					0.00000	90.63984			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	100.56499			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	100.38820			0.00	672,000,000	168,000,000
Total ASN113 SPOT									0.00	672,000,000	168,000,000
Total For ASN113									0.00	672,000,000	168,000,000
ASN113 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
ASN121 On 20/12/2020 Spot Bond					0.00000	100.14794			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN131 On 20/12/2020 Spot Bond					0.00000	100.14662			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN134 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
ASN135 On 31/01/2022 Spot Bond			3.97500	156.67617	3.97500	156.64084		2,385,000,000,000.00	600,000,000	150,000,000	
Total ASN137 SPOT								2,385,000,000,000.00	600,000,000	150,000,000	
Total For ASN137								2,385,000,000,000.00	600,000,000	150,000,000	
ASN140 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
ASN140 On 20/06/2020 Spot Bond					0.00000	101.08455			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	86.47590				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	101.25668				0.00	1,600,000,000	400,000,000
Total ASN146 SPOT										0.00	1,600,000,000	400,000,000
Total For ASN146										0.00	1,600,000,000	400,000,000
ASN146 On 04/05/2021 Spot Bond					0.00000	101.27600				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.02000	156.51886	4.02000	156.48337				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	55.16643				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	100.57743				0.00	1,600,000,000	400,000,000
Total ASN152 SPOT										0.00	1,600,000,000	400,000,000
Total For ASN152										0.00	1,600,000,000	400,000,000
ASN152 On 31/03/2028 Spot Bond			5.00000	166.00067	5.00000	165.95854				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	101.20072				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	100.90501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.82414				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.54029				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.12852				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	100.30247				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	99.88197				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			4.73500	101.44737	4.73500	101.42244				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	100.10817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.10927				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.11688				0.00	6,800,000	1,700,000
Total ASN204 SPOT										0.00	6,800,000	1,700,000
Total For ASN204										0.00	6,800,000	1,700,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.84892				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	100.92523				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	100.64830				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.65789				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	100.45935				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	100.62145				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	100.12825				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	100.10884				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	100.99641				0.00	168,000,000	42,000,000
Total ASN278 SPOT										0.00	168,000,000	42,000,000
Total For ASN278										0.00	168,000,000	42,000,000
ASN27: On 20/08/2048 Spot Bond					0.00000	100.89226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	100.85453				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	100.29756				0.00	344,000,000	86,000,000
Total ASN286 SPOT										0.00	344,000,000	86,000,000
Total For ASN286										0.00	344,000,000	86,000,000
ASN29(On 26/09/2023 Spot Bond					0.00000	99.99975				0.00	152,000,000	38,000,000
Total ASN291 SPOT										0.00	152,000,000	38,000,000
Total For ASN291										0.00	152,000,000	38,000,000
ASN30(On 20/12/2023 Spot Bond					0.00000	100.11416				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	100.13619				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 17/01/2020 Spot Bond					0.00000	105.59786				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	100.41208				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	101.40252				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond					0.00000	99.89745				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.37000	4.37000	4.37000	93.41079				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.55500	4.55500	4.55500	90.56608				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	100.10995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.12053				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	101.08923				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	100.11052				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.49500	104.90997	4.49500	104.88484				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	100.11546				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	101.00533				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	101.00533				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	100.10811				0.00	7,600,000	1,900,000
Total ASN346 SPOT										0.00	7,600,000	1,900,000
Total For ASN346										0.00	7,600,000	1,900,000
ASN346 On 20/06/2024 Spot Bond					0.00000	100.11412				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	100.11212				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	100.11212				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond					0.00000	100.63249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN365 SPOT									0.00	0	0
Total For ASN365									0.00	0	0
ASN365 On 20/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	6,000,000,000	6,000,000,000	
Total ASN369 SPOT									10,000,000,000,000.00	6,000,000,000	6,000,000,000
Total For ASN369									10,000,000,000,000.00	6,000,000,000	6,000,000,000
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	101.03799		0.00	0	8,026,700	
Total BAW18 SPOT									0.00	0	8,026,700
Total For BAW18									0.00	0	8,026,700
BAW19 On 05/12/2020 Spot Bond			7.85000	104.83901	7.85000	104.81696		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			7.87500	103.21014	7.87500	103.18825		0.00	0	0	
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.03902	9.30000	100.01405		0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.36430		0.00	0	0	
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	99.90582		0.00	0	0	
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.62737		0.00	0	0	
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.54344		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.81166				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	100.45271				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	99.85395				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.22294				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	100.93252				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			11.22500	11.22500	11.22500	103.72689				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	99.84384				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	99.85304				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	102.02085				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.85170				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	100.62283				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	99.85314				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.03000	11.03000	11.03000	100.25366				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	99.86187				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	99.86187				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	99.86187				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			11.68000	11.68000	11.68000	102.07471				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	100.29287				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	100.34174				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	100.16025				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	100.16031				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.81190				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	102.64027				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	99.80540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	99.83188				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	99.82766				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	99.82766				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	99.82766				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	100.52611				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.99378				0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.35792				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.62500	8.62500	8.62500	100.52644				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	11.68935	100.00000	11.66348				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	101.26168				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.48294				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
BGL01 On 19/11/2019 Spot Bond					0.00000	101.35558				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.58500	104.09537	8.58500	104.07121				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.25736				0.00	760,000,000	190,000,000
Total BGL03 SPOT										0.00	760,000,000	190,000,000
Total For BGL03										0.00	760,000,000	190,000,000
BGL04 On 05/02/2020 Spot Bond			8.03000	102.06114	8.03000	102.03933				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			9.72500	102.11206	9.72500	102.08544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.39694			0.00	0	160,000,000
Total BGL06 SPOT									0.00	0	160,000,000
Total For BGL06									0.00	0	160,000,000
BGL07 On 03/09/2022 Spot Bond			9.63000	106.19462	9.63000	106.16719			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	100.62868			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			9.42500	101.76724	9.42500	101.74178			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	105.11251			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			10.20500	108.06335	10.20500	108.03414			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.23128			0.00	500,000,000	250,000,000
Total BGL12 SPOT									0.00	500,000,000	250,000,000
Total For BGL12									0.00	500,000,000	250,000,000
BGL13 On 20/08/2021 Spot Bond			8.63000	106.50374	8.63000	106.47929		690,400,000,000.00	0.00	80,000,000	40,000,000
Total BGL13 SPOT								690,400,000,000.00	0.00	80,000,000	40,000,000
Total For BGL13								690,400,000,000.00	0.00	80,000,000	40,000,000
BGL14 On 03/11/2021 Spot Bond					0.00000	105.83678			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.50312			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.88115			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.23445			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	102.89599				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	103.24220				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.61297				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	100.18447				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	100.01027				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	101.03390				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	100.93536				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.37000	107.70259	8.37000	107.67860				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	100.41580				0.00	0	500,000,000
Total BID12 SPOT										0.00	0	500,000,000
Total For BID12										0.00	0	500,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.20043				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.47830				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	101.99539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0-On 21/02/2023 Spot Bond					0.00000	100.91294				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0-On 22/03/2020 Spot Bond					0.00000	100.04372				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	100.52738				0.00	20,000,000	10,000,000
Total BPPF04 SPOT										0.00	20,000,000	10,000,000
Total For BPPF04										0.00	20,000,000	10,000,000
BPPF0-On 22/03/2021 Spot Bond					0.00000	100.04183				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1-On 23/07/2021 Spot Bond					0.00000	101.59952				0.00	20,000,000	10,000,000
Total BPPF11 SPOT										0.00	20,000,000	10,000,000
Total For BPPF11										0.00	20,000,000	10,000,000
BPPF1-On 09/10/2019 Spot Bond					0.00000	101.70103				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1-On 09/10/2023 Spot Bond					0.00000	102.13258				0.00	216,000,000	54,000,000
Total BPPF13 SPOT										0.00	216,000,000	54,000,000
Total For BPPF13										0.00	216,000,000	54,000,000
BPPF1-On 22/03/2020 Spot Bond					0.00000	100.03994				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1-On 23/07/2020 Spot Bond					0.00000	101.40127				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1-On 23/01/2020 Spot Bond					0.00000	101.31077				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BS2A1-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.95352				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	99.95384				0.00	400,000,000	100,000,000
Total BWZ21B SPOT										0.00	400,000,000	100,000,000
Total For BWZ21B										0.00	400,000,000	100,000,000
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.14051				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.11294				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	101.01115			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.94500	103.61357	7.94500	103.59163			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	102.82432			0.00	716,000,000	179,000,000
Total CBL24 SPOT									0.00	716,000,000	179,000,000
Total For CBL24									0.00	716,000,000	179,000,000
CBL26 On 06/05/2021 Spot Bond			7.95000	108.99092	7.95000	108.96784		4,579,200,000,000.00	576,000,000	144,000,000	
Total CBL26 SPOT								4,579,200,000,000.00	576,000,000	144,000,000	
Total For CBL26								4,579,200,000,000.00	576,000,000	144,000,000	
CBL27 On 12/05/2020 Spot Bond					0.00000	101.76661			0.00	0	809,245,300
Total CBL27 SPOT									0.00	0	809,245,300
Total For CBL27									0.00	0	809,245,300
CBL28 On 21/05/2021 Spot Bond					0.00000	100.81205			0.00	127,591,600	31,897,900
Total CBL28 SPOT									0.00	127,591,600	31,897,900
Total For CBL28									0.00	127,591,600	31,897,900
CBL29 On 30/04/2024 Spot Bond					0.00000	101.31108			0.00	0	6,122,700
Total CBL29 SPOT									0.00	0	6,122,700
Total For CBL29									0.00	0	6,122,700
CCT01 On 23/06/2023 Spot Bond			9.59500	112.39435	9.59500	112.36558			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			9.37000	111.72588	9.37000	111.69793			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			9.60000	106.84994	9.60000	106.82242			0.00	0	20,000,000,000
Total CCT03 SPOT									0.00	0	20,000,000,000
Total For CCT03									0.00	0	20,000,000,000
CCT04 On 17/07/2027 Spot Bond			9.66000	104.68556	9.66000	104.65873		3,245,760,000,000.00	336,000,000	84,000,000	

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 CCT04 SPOT									3,245,760,000,000.00	336,000,000	84,000,000
Total For CCT04									3,245,760,000,000.00	336,000,000	84,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	110.16940	10.00000	110.14070			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	103.36329			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	102.89100			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.98363			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.23866			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.92742			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.05575			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	101.28442			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	99.99985			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	101.59392			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.42659				0.00	97,220,000	24,305,000
Total CGR43 SPOT										0.00	97,220,000	24,305,000
Total For CGR43										0.00	97,220,000	24,305,000
CGR44 On 05/04/2022 Spot Bond					0.00000	99.66092				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										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
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.33165				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	152.72885	3.14000	152.62163				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			3.94500	3.94500	3.94500	149.68157				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	110.16900	10.00000	110.14100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.11012				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.22000	101.69168	10.22000	101.66415				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.74000	98.24228	10.74000	98.21406				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.12861				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.08743				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN341 On 20/12/2023 Spot Bond					0.00000	99.45309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.40000	104.29996	9.40000	104.27364				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.44041				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.54000	105.14088	11.54000	105.10848				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.49449				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.56189				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	107.94061				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.22500	102.42749	8.22500	102.40481				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.67833	10.98000	98.64936				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.00000	100.17666	11.00000	100.14719				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN384 On 20/03/2021 Spot Bond					0.00000	100.12662				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.33000	102.82273	11.33000	102.79160				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.13840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.11334				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.65283				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	103.62659				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.11414				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.24097				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	100.29602				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.05110				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.04542				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.11403				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.75666				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.11469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	103.67751				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	104.54678				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.40825				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	102.63065				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	100.79898				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.13200				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	102.12854				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.05290				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.13867				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	106.47745				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	102.05644				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	110.49200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	108.91200				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	110.41200				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.29400				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	108.12500				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.16642				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	146.18000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	111.18300				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	111.94000				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	112.87100				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	147.22000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.12606				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.12007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	102.27334				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	148.72000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.12500	108.73774	8.12500	108.71421				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.24500	155.73523	4.24500	155.69898				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.42000	116.59383	6.42000	116.55997				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.66000	115.23632	6.66000	115.20213				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	100.14310				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.93042				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.37268				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.67603				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.81633				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.39500	104.67807	9.39500	104.65197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.15000	102.28893	9.15000	102.26379				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.20888				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	99.95672				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	99.88740				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.88979				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.01247				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.53230				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.12735				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	27.76495	100.00000	27.70383				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.53015				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.98242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.46127				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.96266				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.32500	105.65433	8.32500	105.63079				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.60064				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.83000	105.31777	11.83000	105.58167				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.63000	102.75489	8.63000	102.73130				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.06256				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	100.89111				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 30/09/2019 Spot Bond					0.00000	99.87598				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	100.12745				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.82500	105.87883	10.82500	105.99839				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.63594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.03000	104.66882	9.03000	104.64343				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.99846				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.71117				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.89050				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.86495				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.96389				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	102.03632				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	102.03632				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.48363				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.54202				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.81246				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.93270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.25318				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	101.84729	9.96000	100.26739				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	102.70842	10.01000	104.02876				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	100.77589				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	103.13785	9.60000	99.74552				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	100.31464				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	100.18281				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	100.69629				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	101.05274				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.42096	9.20000	100.39616				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	101.49223				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.50384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	104.28352				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.81391				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	102.72624				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.30180				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.31464				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.75004				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	100.12090				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.85000	9.85000	9.85000	104.08489				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.77181				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.50268				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.03129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	100.15347				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	101.96143				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 20/12/2023 Spot Bond					0.00000	118.25800				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN542 On 30/05/2022 Spot Bond					0.00000	100.63963				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
CLN543 On 07/06/2023 Spot Bond					0.00000	102.69258				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond					0.00000	101.16643				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN545 On 17/01/2024 Spot Bond					0.00000	101.93285				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN546 On 21/08/2026 Spot Bond			9.32000	104.46789	9.32000	104.44204				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.37000	102.87911	9.37000	102.85352				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			9.46000	106.95978	9.46000	106.93291				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			4.45000	4.45000	4.45000	128.42039				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN550 On 18/04/2028 Spot Bond					0.00000	257.91224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55(On 07/12/2025 Spot Bond			4.45000	4.45000	4.45000	128.42039				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55(On 03/03/2020 Spot Bond				100.00000	0.00000	108.50500				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55(On 20/12/2023 Spot Bond					0.00000	120.48200				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55(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
CLN55(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
CLN55(On 20/12/2020 Spot Bond					0.00000	100.13668				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55(On 15/11/2023 Spot Bond					0.00000	101.04178				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55(On 12/11/2023 Spot Bond					0.00000	101.07077				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55(On 24/11/2024 Spot Bond					0.00000	100.74345				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55(On 17/01/2024 Spot Bond					0.00000	102.10426				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56(On 20/12/2023 Spot Bond			100.00000		0.00000	115.62500				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56(On 11/02/2026 Spot Bond					0.00000	101.10073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.49638	10.16000	103.73042				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.32000	106.36865	9.32000	107.58901				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.18648				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.81379				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.15186				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.51788				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.05906				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.13650				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.14812				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.55000	104.42853	9.55000	105.62687				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	101.10646				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	101.09928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	101.06263				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	100.21735				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	100.12880				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	101.72495				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	99.83243				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	102.28921				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	101.07720				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	100.61511				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	100.24299				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	101.62183				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	100.53419				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.24347				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.36832				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.20412				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.16770				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.23987				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	100.54440				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.64000	122.96549	4.64000	127.21863				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.73536				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.40737				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	99.95546				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.73536				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.08681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.91083				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.34734				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	100.16770				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	100.16770				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	100.49867				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	101.19325				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	101.17887				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	101.01218				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	101.02155				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	100.85772				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	100.68131				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	101.85485	9.32000	101.77349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
CLN61 On 23/07/2022 Spot Bond					0.00000	100.52495				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	100.43142				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	100.19855				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			100.00000	100.00000	100.00000	100.00000				0.00	0	4,000,000,000
Total CLN613 SPOT										0.00	0	4,000,000,000
Total For CLN613										0.00	0	4,000,000,000
CLN81 On 18/04/2028 Spot Bond			8.62500	100.54964	8.62500	100.52644				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.11536				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	100.92299				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			8.43000	115.50335	8.43000	115.47730				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.30500	103.49364	8.30500	103.47051				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			9.88000	110.58739	9.88000	110.55826				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.81000	108.18809	8.81000	108.16261				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			9.46500	98.78801	9.46500	98.76305				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			11.01500	95.37930	11.01500	95.35137				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.97000	94.56674	10.97000	94.53915				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			11.44500	11.44500	11.44500	100.75165				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	100.18368				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	100.44541				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 23/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.04675				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	99.95641				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	99.88278				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	99.87479				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.32413				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.32646				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	100.87888				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	100.32968				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			100.00000	100.00000	100.00000	100.00000			330,000,000,000,000.00	23,300,000,000	26,400,000,000	
Total DENG93 SPOT									10,000,000,000,000.00	23,300,000,000	26,400,000,000	
Total For DENG93									10,000,000,000,000.00	23,300,000,000	26,400,000,000	
DOL009 On 20/12/2019 Spot Bond					0.00000	95.65076			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	100.21999			0.00	0	0	
Total DOL012 SPOT									0.00	0	0	
Total For DOL012									0.00	0	0	
DSY01 On 21/11/2022 Spot Bond					0.00000	100.81951			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.17971				0.00	416,000,000	104,000,000
Total DSY02 SPOT										0.00	416,000,000	104,000,000
Total For DSY02										0.00	416,000,000	104,000,000
DSY03 On 21/11/2024 Spot Bond			9.29000	9.29000	9.29000	108.29220				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.83743				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.07500	103.95607	8.07500	103.93359				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.08000	101.70798	8.08000	101.68612				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	76.60245	100.00000	76.44925				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			8.30000	105.77251	8.30000	105.74913				0.00	0	3,244,218,300
Total DV23 SPOT										0.00	0	3,244,218,300
Total For DV23										0.00	0	3,244,218,300
DV23/R On 27/02/2023 Spot Bond			100.00000	16.31091	100.00000	16.27501				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	16.31091	100.00000	16.27501				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			8.53000	105.18795	8.53000	105.16408				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	101.00787	9.69000	100.98190				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.00787	9.69000	100.98190				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			10.89000	96.47286	10.89000	96.44506				0.00	0	0
Total DV29 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 DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.04970	10.10000	101.02265			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.04970	10.10000	101.02265			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.70932			0.00	0	20,000,000
Total DVF20 SPOT									0.00	0	20,000,000
Total For DVF20									0.00	0	20,000,000
DVF20f On 28/03/2020 Spot Bond					0.00000	100.04398			0.00	0	8,000,000,000
Total DVF20B SPOT									0.00	0	8,000,000,000
Total For DVF20B									0.00	0	8,000,000,000
DVF20k On 31/08/2020 Spot Bond					0.00000	100.67624			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20l On 23/10/2020 Spot Bond					0.00000	101.62394			0.00	40,000,000	20,000,000
Total DVF20D SPOT									0.00	40,000,000	20,000,000
Total For DVF20D									0.00	40,000,000	20,000,000
DVF21 On 29/11/2021 Spot Bond					0.00000	100.64113			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	100.43135			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	101.32831			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22k On 24/10/2022 Spot Bond					0.00000	101.44778			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	102.96737			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	100.33714			0.00	0	200,000,000
Total DVF25 SPOT									0.00	0	200,000,000
Total For DVF25									0.00	0	200,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.44442			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	99.84215				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.49691				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.52482				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2L On 31/05/2026 Spot Bond					0.00000	100.53654				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	58.76680	100.00000	58.63745				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			8.28000	106.21615	8.28000	106.19274				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			8.33000	110.71337	8.33000	110.68883				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			7.93500	101.08900	7.93500	101.06781				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.03500	104.08553	8.03500	104.06301				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			8.94000	103.97506	8.94000	103.95008				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.64000	102.94638	4.64000	102.92117				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.38500	94.14588	4.38500	94.12361			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	126.63601	2.25000	126.61328			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			4.28000	130.47792	4.28000	130.44741			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			4.31000	115.90255	4.31000	115.87538			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			4.15000	114.86741	4.15000	114.84097			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			4.30000	105.20820	4.30000	105.18347			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			4.35500	95.80046	4.35500	95.77788			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	126.63601	2.25000	126.61328			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	109.19366			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	107.47020			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		601,000,000,000,000.00	6,010,000,000	6,010,000,000	

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 ELN003 SPOT									11,000,000,000,000.00	6,010,000,000	6,010,000,000
Total For ELN003									11,000,000,000,000.00	6,010,000,000	6,010,000,000
ELN004 On 23/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			601,000,000,000,000.00	6,010,000,000	6,010,000,000
Total ELN004 SPOT									11,000,000,000,000.00	6,010,000,000	6,010,000,000
Total For ELN004									11,000,000,000,000.00	6,010,000,000	6,010,000,000
EMM01 On 28/07/2020 Spot Bond			7.75500	103.93121	7.75500	103.90972			475,611,048,000.00	61,329,600	20,443,200
Total EMM01 SPOT									475,611,048,000.00	61,329,600	20,443,200
Total For EMM01									475,611,048,000.00	61,329,600	20,443,200
EMM02 On 11/03/2021 Spot Bond			7.72500	104.49244	7.72500	104.47068			0.00	0	0
Total EMM02 SPOT									0.00	0	0
Total For EMM02									0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.97000	104.22923	9.97000	104.20167			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			10.69000	10.69000	10.69000	98.37604			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			10.74000	10.74000	10.74000	104.39096			0.00	0	999,999,900
Total EMM05 SPOT									0.00	0	999,999,900
Total For EMM05									0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.12000	10.12000	10.12000	102.92223			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.97000	9.97000	9.97000	103.80296			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.99000	10.99000	10.99000	86.64370			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	101.76138			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.63959			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.38746			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.56314				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	101.38492				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	100.29548				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	100.53709				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.24810				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.82957				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	101.74000				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	100.66722				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.50997				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	100.36444				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	100.37091				0.00	20,000,000	10,000,000

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 EPF017 SPOT										0.00	20,000,000	10,000,000
Total For EPF017										0.00	20,000,000	10,000,000
EPF017 On 13/12/2025 Spot Bond					0.00000	100.28354				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.30238				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF07U SPOT										0.00	0	0
Total For EPF07U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	101.16012				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4 On 04/03/2020 Spot Bond					0.00000	100.46202				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 03/10/2019 Spot Bond					0.00000	99.83461				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.26320				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.95866				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	101.57253				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	100.50779				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	100.51659				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										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	100.88050				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	100.85541				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	100.92055				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	100.86042				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100			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	101.35215			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	100.85542			0.00	54,000,000	27,000,000
Total ERS24 SPOT									0.00	54,000,000	27,000,000
Total For ERS24									0.00	54,000,000	27,000,000
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.88545			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	100.84744			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	100.83534			0.00	0	0
Total ERS27 SPOT									0.00	0	0
Total For ERS27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.53000	105.87184	8.53000	105.84781			0.00	0	2,307,290,800
Total ES23 SPOT									0.00	0	2,307,290,800
Total For ES23									0.00	0	2,307,290,800
ES23/R On 25/01/2023 Spot Bond			10.00000	101.68457	10.00000	101.65760			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			9.44000	92.26499	9.44000	92.24174		1,888,000,000,000.00	200,000,000	5,494,540,500	
Total ES26 SPOT								1,888,000,000,000.00	200,000,000	5,494,540,500	
Total For ES26								1,888,000,000,000.00	200,000,000	5,494,540,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.87385	7.85000	99.85284		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			10.78500	76.78350	10.73500	77.05682		0.00	0	302,268,800	
Total ES33 SPOT								0.00	0	302,268,800	
Total For ES33								0.00	0	302,268,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.22275	7.50000	100.20248		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT										0.00	0	0
Total For ES33/R209										0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.07500	82.34957	11.07500	82.32532				0.00	0	1,037,126,800
Total ES42 SPOT										0.00	0	1,037,126,800
Total For ES42										0.00	0	1,037,126,800
ES42/R On 25/04/2042 Spot Bond			8.50000	103.56465	8.50000	103.54110				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	101.59066				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	100.27893				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.28660				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	100.11162				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	100.11543				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	12.18347	100.00000	12.15395				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	19.82887	100.00000	19.78083				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24769				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	101.02942				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	101.14595				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	100.85139				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.96539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.99303				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.48999				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	100.83068				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
FNT018 On 03/10/2019 Spot Bond					0.00000	101.38049				0.00	0	0
Total FNT018 SPOT										0.00	0	0
Total For FNT018										0.00	0	0
FNT019 On 16/10/2019 Spot Bond					0.00000	100.93658				0.00	0	0
Total FNT019 SPOT										0.00	0	0
Total For FNT019										0.00	0	0
FNT020 On 05/11/2019 Spot Bond					0.00000	100.70156				0.00	0	0
Total FNT020 SPOT										0.00	0	0
Total For FNT020										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	102.99573				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	102.53753				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	100.94836				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	100.19800				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.25556				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	100.59400				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.67485				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.12500	10.12500	10.12500	102.92382				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	101.54723				0.00	1,240,000,000	460,000,000
Total FRB15 SPOT										0.00	1,240,000,000	460,000,000
Total For FRB15										0.00	1,240,000,000	460,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.72918				0.00	420,000,000	210,000,000
Total FRB16 SPOT										0.00	420,000,000	210,000,000
Total For FRB16										0.00	420,000,000	210,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	106.02108				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	105.86756				0.00	1,968,000,000	1,132,000,000
Total FRB18 SPOT										0.00	1,968,000,000	1,132,000,000
Total For FRB18										0.00	1,968,000,000	1,132,000,000
FRB19 On 14/04/2021 Spot Bond			10.12500	108.66265	10.12500	108.63332				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	105.21607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	102.91868			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.17295			0.00	160,000,000	140,000,000
Total FRB22 SPOT									0.00	160,000,000	140,000,000
Total For FRB22									0.00	160,000,000	140,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	104.20038			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.79458			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	100.07146			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	100.62459			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			10.00000	104.08319	10.00000	104.05544			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			3.40500	158.68587	3.40500	158.65249			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	296.67271			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.87500	3.87500	3.87500	132.13654			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.11000	177.37040	4.11000	177.32963		5,622,480,000,000.00	1,368,000,000	342,000,000	
Total FRBI28 SPOT								5,622,480,000,000.00	1,368,000,000	342,000,000	
Total For FRBI28								5,622,480,000,000.00	1,368,000,000	342,000,000	
FRBI29 On 31/03/2029 Spot Bond			4.31500	4.31500	4.31500	93.84686		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.48000	4.48000	4.48000	208.58557				0.00	0	20,000,000
Total FRBI33 SPOT										0.00	0	20,000,000
Total For FRBI33										0.00	0	20,000,000
FRBI46 On 31/03/2046 Spot Bond			4.98500	86.79255	4.98500	86.77057				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			4.87500	90.63176	4.87500	90.60908				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.73000	7.73000	7.73000	91.45155				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.44000	8.44000	8.44000	66.08206				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.49000	8.49000	8.49000	65.29822				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 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
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			4.82000	4.82000	4.82000	126.09190				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	101.04763				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC181 On 06/08/2023 Spot Bond					0.00000	94.66137				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC207 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
FRC208 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	103.92757				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	101.19127				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 07/11/2019 Spot Bond					0.00000	101.22041				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC215 On 04/11/2019 Spot Bond					0.00000	101.24830				0.00	1,434,000,000	717,000,000
Total FRC215 SPOT										0.00	1,434,000,000	717,000,000
Total For FRC215										0.00	1,434,000,000	717,000,000
FRC219 On 31/01/2022 Spot Bond			4.05500	156.39664	4.05500	156.36103				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	100.88081				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC225 On 31/01/2022 Spot Bond			4.91500	153.43031	4.91500	153.39187				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	100.17918				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	103.18604				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	111.13854				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	103.31537				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	111.40414				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	110.75722				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	103.24357				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	103.16146				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	103.61938				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	103.29522				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	103.58262				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	102.86477				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	103.19244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	101.64002				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	110.15358				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	102.85555				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	101.21502				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.21632				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	100.12826				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.74369				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	99.95752				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.50287				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	101.83344				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.75341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	102.00267				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	100.14009				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	104.16308				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	101.41444				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond					0.00000	100.87435				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond					0.00000	101.40393				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.46057				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	103.89576	9.80000	103.86875				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	100.30356				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.30426				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.48184				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	99.95950				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.83274				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	100.12285				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	104.82243				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	102.51002				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	101.29698				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.19668				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.04859				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond					0.00000	101.34015				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	101.34015				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond					0.00000	100.11175				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	100.12692				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	101.65283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.15716				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	101.58888				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.57009				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	101.06363				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	101.02842				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.03978				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.89743				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	100.13612				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	101.69310				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	100.48567				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	101.19953				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	78.03000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	99.89748				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.36023				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.66286				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	100.95773				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	100.70526				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	100.11012				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	100.12115				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.83000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.38000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	100.12946				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.69500	4.69500	4.69500	154.14473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.63500	4.63500	4.63500	154.35084				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			4.61500	4.61500	4.61500	154.41962				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRI33 On 28/02/2033 Spot Bond			5.05000	85.66670	5.05000	85.64472				0.00	0	10,000,000
Total FRI33 SPOT										0.00	0	10,000,000
Total For FRI33										0.00	0	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.96000	98.32635	4.96000	98.30160				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.23262				0.00	0	9,488,400
Total FRJ20 SPOT										0.00	0	9,488,400
Total For FRJ20										0.00	0	9,488,400
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.61502				0.00	300,000,000	300,000,000
Total FRJ21 SPOT										0.00	300,000,000	300,000,000
Total For FRJ21										0.00	300,000,000	300,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.60987				0.00	2,660,000,000	1,380,000,000
Total FRJ22 SPOT										0.00	2,660,000,000	1,380,000,000
Total For FRJ22										0.00	2,660,000,000	1,380,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.63606				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	100.95448				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	103.54537				0.00	340,000,000	340,000,000
Total FRJ25 SPOT										0.00	340,000,000	340,000,000
Total For FRJ25										0.00	340,000,000	340,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.47419				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.80835				0.00	624,000,000	156,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ27 SPOT										0.00	624,000,000	156,000,000
Total For FRJ27										0.00	624,000,000	156,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.99306				0.00	1,264,000,000	316,000,000
Total FRJ29 SPOT										0.00	1,264,000,000	316,000,000
Total For FRJ29										0.00	1,264,000,000	316,000,000
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
FRS10 On 15/01/2024 Spot Bond			3.82300	3.82300	3.82300	104.67570				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.20500	4.20500	4.20500	109.26111				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.42187				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.42187				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.34500	107.14672	4.34500	107.12150				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.33000	212.04039	4.33000	211.99041				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.13500	95.97949	5.13500	95.95489				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	211.30404				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.37000	128.96071	4.37000	128.93025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	117.35882	3.70500	117.33319				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.73500	101.44737	4.73500	101.42244				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.48000	208.63558	4.48000	208.58557				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.53000	207.51551	4.53000	207.46550				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.90000	164.60646	3.90000	115.53868				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.56000	206.84701	4.56000	206.79698				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.70500	88.79661	5.70500	88.77251				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.18000	163.80354	5.18000	163.76120				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.23500	94.66914	5.23500	94.64462				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.70000	169.73770	4.70000	169.69598				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.76000	168.98267	4.76000	168.94088				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.07000	195.87683	5.07000	195.82681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	103.88480				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.16500	95.58407	5.16500	95.55948				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.42000	5.42000	5.42000	92.27790				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.96500	98.25834	4.96500	98.23360				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.57000	171.38681	4.57000	171.34529				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.84000	200.73330	4.84000	200.68326				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.70000	169.73770	4.70000	169.69598				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.70000	169.73770	4.70000	169.69598				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.99000	166.12371	4.99000	166.08161				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.67000	127.06106	4.67000	127.03005				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.75500	157.44809	3.75500	157.41350				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.05000	165.38699	5.05000	165.34481				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.09000	164.89793	5.09000	164.85570				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			4.64000	127.24960	4.64000	127.21863				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			4.51000	172.15408	4.51000	172.11266				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			5.10000	5.10000	5.10000	164.73367				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	13.77159				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	15.83727				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	18.77162				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	21.36719				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	12.55023				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	14.23330				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	16.84784				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	19.12537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	11.13393				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	11.10878				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.35322				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	20.89764				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.69697				0.00	628,000,000	157,000,000
Total FRS171 SPOT										0.00	628,000,000	157,000,000
Total For FRS171										0.00	628,000,000	157,000,000
FRS171 On 16/10/2024 Spot Bond					0.00000	101.80335				0.00	784,000,000	196,000,000
Total FRS172 SPOT										0.00	784,000,000	196,000,000
Total For FRS172										0.00	784,000,000	196,000,000
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	15.08206				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	15.08205				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	18.18833				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	100.16679				0.00	432,000,000	108,000,000

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 FRS180 SPOT										0.00	432,000,000	108,000,000
Total For FRS180										0.00	432,000,000	108,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	99.95173				0.00	388,000,000	97,000,000
Total FRS182 SPOT										0.00	388,000,000	97,000,000
Total For FRS182										0.00	388,000,000	97,000,000
FRS182 On 04/10/2021 Spot Bond					0.00000	99.41291				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	100.75434				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	112.36619				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	108.33147				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	118.08567				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	113.72799				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 16/03/2020 Spot Bond					0.00000	112.22781				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond					0.00000	109.64861				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond					0.00000	102.42224				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	108.68591				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	59.27320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	47.67594				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.14429				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	103.27350				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	101.24800				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	101.07677				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	100.72435				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	26.24192				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	99.56017				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	99.11485				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	298.87694				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			3.35000	3.35000	3.35000	300.09768		683,400,000,000.00		204,000,000	51,000,000	

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 FRS37 SPOT									683,400,000,000.00	204,000,000	51,000,000
Total For FRS37									683,400,000,000.00	204,000,000	51,000,000
FRS43 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	292.21513			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			3.54500	158.18931	3.54500	158.15545			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	101.36772			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			3.24500	159.25572	3.24500	159.22290			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	101.22043			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			4.18500	102.40953	4.18500	102.38585			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			3.85000	76.58283	3.85000	109.69972			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.83000	3.83000	3.83000	132.43248			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			3.86000	3.86000	3.86000	132.23510			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			4.26000	4.26000	4.26000	290.17685			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.40800	103.45019	7.40800	103.42941			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.50000	101.08133	7.50000	105.43071			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.92000	7.92000	7.92000	100.02417				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.22500	113.66488	8.22500	113.63986				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.22000	103.96825	9.22000	103.94279				0.00	0	0
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.69000	104.06125	8.69000	108.78045				0.00	0	1,210,000,000
Total FRX26 SPOT										0.00	0	1,210,000,000
Total For FRX26										0.00	0	1,210,000,000
FRX27 On 07/03/2027 Spot Bond			8.75000	108.28232	8.75000	108.25684				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.07000	107.96776	9.07000	107.94175				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			9.31500	104.33566	9.31500	104.30985				0.00	0	1,110,000,000
Total FRX30 SPOT										0.00	0	1,110,000,000
Total For FRX30										0.00	0	1,110,000,000
FRX31 On 21/02/2031 Spot Bond			9.48000	101.04972	9.48000	101.02428				0.00	0	1,600,000,000
Total FRX31 SPOT										0.00	0	1,600,000,000
Total For FRX31										0.00	0	1,600,000,000
FRX32 On 31/03/2032 Spot Bond			9.53000	107.03487	9.53000	107.00764				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.49500	81.56642	10.49500	81.54362				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	100.88708				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.96577				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
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.75320				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	100.15462				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.60685				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	100.82032				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
GBL03 On 16/11/2020 Spot Bond					0.00000	102.87465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.47588				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.68688				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	100.69498				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	100.74761				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	100.81230				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.85269				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.94091	4.15000	102.91714				0.00	0	10,000,000
Total GRL35 SPOT										0.00	0	10,000,000
Total For GRL35										0.00	0	10,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.87327				0.00	0	6,000,000,000
Total GRT07 SPOT										0.00	0	6,000,000,000
Total For GRT07										0.00	0	6,000,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.98474				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	100.48955				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	102.05815				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	101.53672				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	101.97816				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	103.03795				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			8.87000	108.76463	8.87000	108.73884				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	100.54071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.20994				0.00	0	6,250,000,000
Total GRT19 SPOT										0.00	0	6,250,000,000
Total For GRT19										0.00	0	6,250,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.94295				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			9.77000	99.85339	9.77000	99.82736				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	101.66022				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.91516				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	100.36181				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	100.46142				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	101.69128				0.00	0	10,000,000
Total GRT26G SPOT										0.00	0	10,000,000
Total For GRT26G										0.00	0	10,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	100.06522				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	100.32684				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	100.33485				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	100.77887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.63687				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.59922				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	101.63856				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	101.69685				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	99.95713				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										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
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T2U SPOT										0.00	0	0
Total For H6T2U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T3U SPOT										0.00	0	0
Total For H7T3U										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
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.83925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.59752				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.28482				0.00	368,000,000	184,000,000
Total HILB04 SPOT										0.00	368,000,000	184,000,000
Total For HILB04										0.00	368,000,000	184,000,000
HILB06 On 11/07/2020 Spot Bond					0.00000	101.84770				0.00	344,000,000	136,000,000
Total HILB06 SPOT										0.00	344,000,000	136,000,000
Total For HILB06										0.00	344,000,000	136,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	101.87058				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	100.04200				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	99.88658				0.00	0	10,000,000
Total HILB09 SPOT										0.00	0	10,000,000
Total For HILB09										0.00	0	10,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.38085				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	100.21009				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	100.20888				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				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	100.95842				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	99.88593				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	99.89051				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.44000	103.35000	7.44000	103.32948				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	56.53429	100.00000	56.40985				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.85000	294.66253	3.85000	294.59687				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			4.16000	4.16000	4.16000	294.22926				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			4.38000	78.70876	4.38000	95.58026				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			10.61500	91.31753	10.61500	91.29187				0.00	0	10,690,000,000
Total HWAY34 SPOT										0.00	0	10,690,000,000
Total For HWAY34										0.00	0	10,690,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.48851	100.00000	10.46543				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			10.61000	91.08038	10.61000	91.05480		79,575,000,000,000.00		7,500,000,000	24,900,000,000	

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 HWAY35 SPOT									'9,575,000,000,000.00	7,500,000,000	24,900,000,000
Total For HWAY35									'9,575,000,000,000.00	7,500,000,000	24,900,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.48822	100.00000	10.46513			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.73867			0.00	0	15,400,000,000
Total HWF11 SPOT									0.00	0	15,400,000,000
Total For HWF11									0.00	0	15,400,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.38179			0.00	2,400,000,000	4,000,000,000
Total HWF12 SPOT									0.00	2,400,000,000	4,000,000,000
Total For HWF12									0.00	2,400,000,000	4,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100			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			3.22000	136.54725	3.22000	136.51919			678,421,800,000,000.00	210,690,000,000	329,055,000,000
Total I2025 SPOT									'8,421,800,000,000.00	210,690,000,000	329,055,000,000
Total For I2025									'8,421,800,000,000.00	210,690,000,000	329,055,000,000
I2029 On 31/03/2029 Spot Bond			3.44500	101.07844	3.44500	101.05702			140,146,826,326,000.00	40,681,226,800	82,832,567,500
Total I2029 SPOT									10,146,826,326,000.00	40,681,226,800	82,832,567,500
Total For I2029									10,146,826,326,000.00	40,681,226,800	82,832,567,500
I2033 On 28/02/2033 Spot Bond			3.55000	101.60833	3.55000	101.58638			100,110,000,000,000.00	28,200,000,000	79,403,068,000
Total I2033 SPOT									10,110,000,000,000.00	28,200,000,000	79,403,068,000
Total For I2033									10,110,000,000,000.00	28,200,000,000	79,403,068,000
I2038 On 31/01/2038 Spot Bond			3.58000	119.48702	3.58500	119.37533			604,416,470,712,000.00	168,831,416,400	238,991,656,700
Total I2038 SPOT									14,416,470,712,000.00	168,831,416,400	238,991,656,700
Total For I2038									14,416,470,712,000.00	168,831,416,400	238,991,656,700
I2046 On 31/03/2046 Spot Bond			3.61000	110.65765	3.61000	110.63370			749,084,747,000,000.00	207,502,700,000	168,899,325,600
Total I2046 SPOT									19,084,747,000,000.00	207,502,700,000	168,899,325,600
Total For I2046									19,084,747,000,000.00	207,502,700,000	168,899,325,600
I2050 On 31/12/2050 Spot Bond			3.62000	115.27649	3.63500	114.90623			175,208,000,000,000.00	48,400,000,000	214,837,003,229
Total I2050 SPOT									'5,208,000,000,000.00	48,400,000,000	214,837,003,229
Total For I2050									'5,208,000,000,000.00	48,400,000,000	214,837,003,229
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.68291				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			8.34500	8.34500	8.34500	104.74894				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.05556				0.00	756,000,000	189,000,000
Total IBL102 SPOT										0.00	756,000,000	189,000,000
Total For IBL102										0.00	756,000,000	189,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.65157				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	101.48420				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.76131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL108 SPOT									0.00	0	0
Total For IBL108									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.92000	293.90255	3.92000	293.83651			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	100.41901		243,600,000,000.00		30,000,000	15,000,000
Total IBL110 SPOT								243,600,000,000.00		30,000,000	15,000,000
Total For IBL110								243,600,000,000.00		30,000,000	15,000,000
IBL112 On 21/05/2020 Spot Bond					0.00000	100.97085			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	100.78082			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	101.13982			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	100.80252			0.00	3,240,000,000	1,620,000,000
Total IBL115 SPOT									0.00	3,240,000,000	1,620,000,000
Total For IBL115									0.00	3,240,000,000	1,620,000,000
IBL116 On 20/06/2020 Spot Bond					0.00000	100.10204			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.38955			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.91233			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	101.70474			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	101.10262			0.00	0	17,700,000,000
Total IBL123 SPOT									0.00	0	17,700,000,000
Total For IBL123									0.00	0	17,700,000,000
IBL124 On 14/02/2024 Spot Bond					0.00000	100.96017			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	99.85794			0.00	0	46,500,000
Total IBL127 SPOT									0.00	0	46,500,000
Total For IBL127									0.00	0	46,500,000
IBL128 On 11/04/2022 Spot Bond					0.00000	101.76695			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	100.82327			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	101.71906			0.00	0	0
Total IBL130 SPOT									0.00	0	0
Total For IBL130									0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.03062			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	101.00045			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	100.28580			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.29500	3.29500	3.29500	159.04437			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100			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			8.18500	101.10828	8.18500	101.08616			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			7.94500	102.27367	7.94500	102.25202		5,084,800,000,000.00	640,000,000	160,000,000	
Total IBL50 SPOT								5,084,800,000,000.00	640,000,000	160,000,000	
Total For IBL50								5,084,800,000,000.00	640,000,000	160,000,000	
IBL60 On 17/02/2024 Spot Bond			8.99000	105.60315	8.99000	105.57791		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.69575			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			3.39500	158.72142	3.39500	158.68807		2,037,000,000,000.00	600,000,000	150,000,000	
Total IBL67 SPOT								2,037,000,000,000.00	600,000,000	150,000,000	
Total For IBL67								2,037,000,000,000.00	600,000,000	150,000,000	
IBL75 On 19/08/2020 Spot Bond					0.00000	101.30133			60,000,000	30,000,000	
Total IBL75 SPOT								0.00	60,000,000	30,000,000	
Total For IBL75								0.00	60,000,000	30,000,000	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.59136			0	0	
Total IBL77 SPOT								0.00	0	0	
Total For IBL77								0.00	0	0	
IBL78 On 25/11/2022 Spot Bond			9.08000	105.93235	9.08000	105.90679			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	0	
Total IBL81U SPOT								0.00	0	0	
Total For IBL81U								0.00	0	0	
IBL86 On 20/05/2021 Spot Bond					0.00000	101.94191			540,000,000	270,000,000	
Total IBL86 SPOT								0.00	540,000,000	270,000,000	
Total For IBL86								0.00	540,000,000	270,000,000	
IBL88 On 20/05/2021 Spot Bond			7.92500	107.23268	7.92500	107.21004			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	37.25196	100.00000	37.16996			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	100.74726			1,140,000,000	285,000,000	
Total IBL89 SPOT								0.00	1,140,000,000	285,000,000	
Total For IBL89								0.00	1,140,000,000	285,000,000	
IBL92 On 12/01/2020 Spot Bond					0.00000	101.79675			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	101.44684			0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	99.82698				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.52212				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.77000	103.87603	8.77000	103.85123				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										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	9.95860	100.00000	9.93668				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			7.97500	103.93528	7.97500	103.91307				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.81897				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.07000	105.16451	9.07000	105.13916				0.00	0	10,882,995,400
Total IDCG06 SPOT										0.00	0	10,882,995,400
Total For IDCG06										0.00	0	10,882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.19409				0.00	0	850,000,000
Total IDCG07 SPOT										0.00	0	850,000,000
Total For IDCG07										0.00	0	850,000,000
IDCG08 On 13/05/2030 Spot Bond			11.39000	103.43796	11.39000	103.39007				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.64171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.47208				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			9.57000	109.59516	9.57000	109.56717				0.00	0	6,000,000,000
Total IDCG11 SPOT										0.00	0	6,000,000,000
Total For IDCG11										0.00	0	6,000,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.92723				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	102.17825				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	100.99345				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	101.45815				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	102.25225				0.00	0	2,000,000,000
Total IDCG16 SPOT										0.00	0	2,000,000,000
Total For IDCG16										0.00	0	2,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.13448				0.00	0	10,000,000,000
Total IDCG17 SPOT										0.00	0	10,000,000,000
Total For IDCG17										0.00	0	10,000,000,000
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.29014				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.30242				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.75467				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.20802				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.69902	100.00000	7.68198				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.47000	103.58618	8.47000	103.56270				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.08500	104.91552	8.08500	104.89280				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
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
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	110.16900	10.00000	110.14100				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	100.55219				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	101.27246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.36438			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.61623			0.00	80,000,000	50,000,000
Total ING383 SPOT									0.00	80,000,000	50,000,000
Total For ING383									0.00	80,000,000	50,000,000
ING384 On 30/09/2020 Spot Bond					0.00000	88.93757			0.00	0	20,000,000
Total ING384 SPOT									0.00	0	20,000,000
Total For ING384									0.00	0	20,000,000
ING394 On 31/01/2020 Spot Bond					0.00000	101.21236			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	101.53164			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	102.79921			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.08650			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			10.22500	104.75574	10.22500	104.72736			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.37993			0.00	0	0
Total INLV05 SPOT									0.00	0	0
Total For INLV05									0.00	0	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPC26U SPOT									0.00	0	0
Total For IPC26U									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100			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	100.49307			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.36066				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	100.19012				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.04344				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	100.04398				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	100.04451				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	100.18120				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	100.85520				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	100.21141				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	101.20644				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	101.72802				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.04149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.05320				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	99.99990				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.39519				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	102.09342				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.24510				0.00	0	0
Total IPFC25 SPOT										0.00	0	0
Total For IPFC25										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.42394	2.75000	100.41649				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			6.66000	146.94768	6.66000	146.90394				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.94859				0.00	868,000,000	434,000,000
Total IV026 SPOT										0.00	868,000,000	434,000,000
Total For IV026										0.00	868,000,000	434,000,000
IV030 On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	123.62839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.22000	5.22000	5.22000	123.62839				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	100.37499				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.94646				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			10.12500	104.47117	10.12500	104.44314				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	108.67739				0.00	1,260,000,000	630,000,000
Total IV035 SPOT										0.00	1,260,000,000	630,000,000
Total For IV035										0.00	1,260,000,000	630,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	105.97447				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.05740				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			5.49500	5.49500	5.49500	151.42878				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	103.97364				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.47500	102.55065	10.47500	102.52220				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	105.90619				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			10.36500	10.36500	10.36500	108.31067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.69073				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			4.44500	155.04272	4.44500	155.00581				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.20150				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	100.15236				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
IV19A On 31/03/2028 Spot Bond			5.36000	161.63960	5.36000	161.59704				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA959 On 26/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.86306				0.00	0	0
Total IVA959 SPOT										0.00	0	0
Total For IVA959										0.00	0	0
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.59032				0.00	0	0
Total IVA961 SPOT										0.00	0	0
Total For IVA961										0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.45450				0.00	0	0
Total IVA962 SPOT										0.00	0	0
Total For IVA962										0.00	0	0
IVA963 On 24/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.31905				0.00	0	0
Total IVA963 SPOT										0.00	0	0
Total For IVA963										0.00	0	0
IVA964 On 31/10/2019 Spot Bond			7.25000	7.25000	7.25000	99.17266				0.00	0	0
Total IVA964 SPOT										0.00	0	0
Total For IVA964										0.00	0	0
IVA965 On 07/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.03609				0.00	0	0
Total IVA965 SPOT										0.00	0	0
Total For IVA965										0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.25000	7.25000	7.25000	98.89991				0.00	0	0
Total IVA966 SPOT										0.00	0	0
Total For IVA966										0.00	0	0
IVA969 On 05/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.47313				0.00	0	0
Total IVA969 SPOT										0.00	0	0
Total For IVA969										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.33663				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.45000	7.45000	7.45000	97.80410				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			7.45000	7.45000	7.45000	97.66762				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88800				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			7.99500	103.86586	7.99500	103.84374				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.84703				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.24462				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.24432				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.74769				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.84500	107.09981	8.84500	107.07449				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	99.88141				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	101.49364				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	99.87941				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	100.39112				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	100.29032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	99.88074				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.71633				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			8.49500	105.35183	8.49500	105.32801				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	100.85506				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	100.22225				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.02579				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.39016				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.35990				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	101.57045				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	101.46056				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	100.68328				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	101.91424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.51961				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	100.43151				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	100.50005				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	100.04297				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	100.29822				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	100.29661				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.25792				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	101.13046				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	101.49426				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	100.60975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	99.85700				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	99.97891				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	101.86168				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	101.09609				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	100.86041				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	100.19237				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,000
Total IVC165 SPOT										0.00	0	30,000,000,000
Total For IVC165										0.00	0	30,000,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.55125				0.00	0	45,000,000,000
Total IVF407 SPOT										0.00	0	45,000,000,000
Total For IVF407										0.00	0	45,000,000,000
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.55439				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.13025				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 29/06/2021 Spot Bond					0.00000	99.88208				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.20000	108.07181	8.20000	108.04809				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	100.76013				0.00	0	5,370,500
Total KAP008 SPOT										0.00	0	5,370,500
Total For KAP008										0.00	0	5,370,500
KAP009 On 24/05/2020 Spot Bond					0.00000	100.72750				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	100.48978				0.00	98,174,000	24,543,500
Total KAP010 SPOT										0.00	98,174,000	24,543,500
Total For KAP010										0.00	98,174,000	24,543,500
KAP011 On 01/12/2022 Spot Bond					0.00000	100.55890				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	100.69108				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	101.62199				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.80383				0.00	60,000,000	30,000,000
Total KAP11 SPOT										0.00	60,000,000	30,000,000
Total For KAP11										0.00	60,000,000	30,000,000
KSB009 On 05/08/2020 Spot Bond					0.00000	102.20001				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.56000	127.30299	9.56000	127.27069				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.37792				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.99500	103.38336	7.99500	103.36102				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/On 28/11/2019 Spot Bond			9.62000	103.09812	9.62000	103.07140				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.77985	9.71000	100.75408				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	105.40403				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.81626				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.39233				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.29485				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			8.53000	106.99227	8.53000	106.96786				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.05414				0.00	30,000,000	15,000,000
Total LBK22 SPOT										0.00	30,000,000	15,000,000
Total For LBK22										0.00	30,000,000	15,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	102.63259				0.00	0	780,000,000
Total LBK23 SPOT										0.00	0	780,000,000
Total For LBK23										0.00	0	780,000,000
LBK24 On 10/10/2024 Spot Bond			8.90000	110.28992	8.90000	110.26368				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	100.44769				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.39817				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.04500	106.77744	10.04500	106.74900				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.65500	106.21519	8.65500	106.19061				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	100.10477				0.00	0	398,400,000
Total LBK30 SPOT										0.00	0	398,400,000
Total For LBK30										0.00	0	398,400,000
LBK31 On 20/09/2023 Spot Bond					0.00000	100.71732				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.16574				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.01190				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	99.97747				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	99.99998				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	99.99983				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			7.57500	102.38970	7.57500	102.36902				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	101.13136				0.00	440,000,000	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
Total LGL05 SPOT									0.00	440,000,000	220,000,000
Total For LGL05									0.00	440,000,000	220,000,000
LGL06 On 04/10/2022 Spot Bond			8.93000	103.08192	8.93000	103.05731			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	101.75327			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.37623			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	103.71705			0.00	180,000,000	180,000,000
Total LGL09 SPOT									0.00	180,000,000	180,000,000
Total For LGL09									0.00	180,000,000	180,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.94172			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC11U SPOT									0.00	0	0
Total For LHC11U									0.00	0	0
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC12U SPOT									0.00	0	0
Total For LHC12U									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
LHL19 On 14/11/2019 Spot Bond			12.52500	105.37813	12.52500	105.34258			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.51669			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	101.34232			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	101.50449			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	101.24176				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.68986				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.84420				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.00575				0.00	0	10,000,000
Total LRFB2 SPOT										0.00	0	10,000,000
Total For LRFB2										0.00	0	10,000,000
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.95448				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.08906				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.34067				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.23365				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	99.62092				0.00	0	0
Total MAQ148 SPOT										0.00	0	0
Total For MAQ148										0.00	0	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	98.75546				0.00	0	0
Total MAQ153 SPOT										0.00	0	0
Total For MAQ153										0.00	0	0
MAQ15 On 30/09/2019 Spot Bond					0.00000	99.90537				0.00	0	0
Total MAQ156 SPOT										0.00	0	0
Total For MAQ156										0.00	0	0
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ157 SPOT										0.00	0	0
Total For MAQ157										0.00	0	0
MAQ15 On 09/10/2019 Spot Bond					0.00000	99.74139				0.00	0	0
Total MAQ158 SPOT										0.00	0	0
Total For MAQ158										0.00	0	0
MAQ15 On 18/10/2019 Spot Bond					0.00000	99.58261				0.00	0	0
Total MAQ159 SPOT										0.00	0	0
Total For MAQ159										0.00	0	0
MAQ16 On 21/10/2019 Spot Bond					0.00000	99.50857				0.00	0	0
Total MAQ160 SPOT										0.00	0	0
Total For MAQ160										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	99.90011				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	100.23780				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	100.82419				0.00	20,000,000	10,000,000
Total MBF057 SPOT										0.00	20,000,000	10,000,000
Total For MBF057										0.00	20,000,000	10,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	101.04713				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	100.81133				0.00	0	50,000,000
Total MBF061 SPOT										0.00	0	50,000,000
Total For MBF061										0.00	0	50,000,000
MBF06: On 07/06/2020 Spot Bond					0.00000	100.33637				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	100.34850				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	101.72537				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.66622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	101.21875				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	100.72725				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	100.74062				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	101.62178				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	101.34130				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	101.28574				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	99.95931				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	99.95877				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	100.76388				0.00	0	1,000,000,000
Total MBP046 SPOT										0.00	0	1,000,000,000
Total For MBP046										0.00	0	1,000,000,000
MBP04:On 26/02/2024 Spot Bond					0.00000	100.66203				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	99.95933				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04:On 27/03/2024 Spot Bond					0.00000	99.95879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.72425			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.32000	8.32000	8.32000	8.32000			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	112.43603			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.06000	102.98145	8.06000	102.95909			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.80802			0.00	100,000,000	50,000,000
Total MMIG03 SPOT									0.00	100,000,000	50,000,000
Total For MMIG03									0.00	100,000,000	50,000,000
MMIG0 On 12/08/2025 Spot Bond			11.02000	11.02000	11.02000	102.51234		2,865,200,000,000.00	260,000,000	140,000,000	
Total MMIG04 SPOT								2,865,200,000,000.00	260,000,000	140,000,000	
Total For MMIG04								2,865,200,000,000.00	260,000,000	140,000,000	
MMIG0 On 12/08/2022 Spot Bond			9.33000	105.09018	9.33000	105.06415		4,665,000,000,000.00	500,000,000	1,310,000,000	
Total MMIG05 SPOT								4,665,000,000,000.00	500,000,000	1,310,000,000	
Total For MMIG05								4,665,000,000,000.00	500,000,000	1,310,000,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.65297		0.00	668,000,000	167,000,000	
Total MMIG06 SPOT								0.00	668,000,000	167,000,000	
Total For MMIG06								0.00	668,000,000	167,000,000	
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.16297		0.00	0	0	
Total MMIG07 SPOT								0.00	0	0	
Total For MMIG07								0.00	0	0	
MQB00 On 28/08/2023 Spot Bond					0.00000	112.51678		0.00	0	0	
Total MQB003 SPOT								0.00	0	0	
Total For MQB003								0.00	0	0	
MTN06 On 13/07/2020 Spot Bond					0.00000	102.42268		0.00	40,000,000	30,000,000	
Total MTN06 SPOT								0.00	40,000,000	30,000,000	
Total For MTN06								0.00	40,000,000	30,000,000	
MTN07 On 13/07/2022 Spot Bond					0.00000	103.41007		0.00	820,000,000	410,000,000	

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 MTN07 SPOT										0.00	820,000,000	410,000,000
Total For MTN07										0.00	820,000,000	410,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.60897				0.00	0	1,040,000,000
Total MTN08 SPOT										0.00	0	1,040,000,000
Total For MTN08										0.00	0	1,040,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	102.95044				0.00	0	9,348,900
Total MTN09 SPOT										0.00	0	9,348,900
Total For MTN09										0.00	0	9,348,900
MTN10 On 11/10/2024 Spot Bond					0.00000	103.76602				0.00	880,000,000	440,000,000
Total MTN10 SPOT										0.00	880,000,000	440,000,000
Total For MTN10										0.00	880,000,000	440,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.87398				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.18079				0.00	0	8,000,000,000
Total MTN12 SPOT										0.00	0	8,000,000,000
Total For MTN12										0.00	0	8,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.51111				0.00	0	20,000,000
Total MTN13 SPOT										0.00	0	20,000,000
Total For MTN13										0.00	0	20,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.01767				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	101.04144				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	100.59267				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	100.60943				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.62889				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	100.51506				0.00	0	12,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN19 SPOT										0.00	0	12,000,000,000
Total For MTN19										0.00	0	12,000,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	100.52970				0.00	540,000,000	320,000,000
Total MTN20 SPOT										0.00	540,000,000	320,000,000
Total For MTN20										0.00	540,000,000	320,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.96392				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	100.47370				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
MWAR(On 22/11/2019 Spot Bond					0.00000	100.89352				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.83000				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	100.82089				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.26570				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.28604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.27165				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	100.11467				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	100.13721				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	101.38259				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	100.09895				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.10452				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	100.12409				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	100.14070				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	100.15593				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.45000	102.38462	8.45000	102.36159				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.46500	103.85085	7.46500	103.83006				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			8.93000	105.12028	8.93000	105.09533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.02000	103.95888	10.02000	103.93127			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	101.58235			0.00	272,000,000	68,000,000
Total NBG01G SPOT									0.00	272,000,000	68,000,000
Total For NBG01G									0.00	272,000,000	68,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	101.28012			0.00	660,000,000	165,000,000
Total NBG02G SPOT									0.00	660,000,000	165,000,000
Total For NBG02G									0.00	660,000,000	165,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	101.29715			0.00	152,000,000	38,000,000
Total NBG03G SPOT									0.00	152,000,000	38,000,000
Total For NBG03G									0.00	152,000,000	38,000,000
NBK11 On 28/11/2020 Spot Bond			7.65000	104.31140	7.65000	104.29012		4,590,000,000,000.00	600,000,000	150,000,000	
Total NBK11A SPOT								4,590,000,000,000.00	600,000,000	150,000,000	
Total For NBK11A								4,590,000,000,000.00	600,000,000	150,000,000	
NBK12 On 19/03/2021 Spot Bond			7.22000	103.16003	7.22000	103.13993		7,942,000,000,000.00	1,100,000,000	1,100,000,000	
Total NBK12A SPOT								7,942,000,000,000.00	1,100,000,000	1,100,000,000	
Total For NBK12A								7,942,000,000,000.00	1,100,000,000	1,100,000,000	
NBK12 On 19/03/2021 Spot Bond			9.38000	100.17644	9.38000	100.15121		0.00	0	0	
Total NBK12A/R208 SPOT								0.00	0	0	
Total For NBK12A/R208								0.00	0	0	
NBK13 On 19/03/2024 Spot Bond			8.73000	103.82707	8.73000	103.80271		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			7.54500	105.14434	7.54500	105.12307		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			7.79500	103.20296	7.79500	103.18151		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			8.67000	104.39048	8.67000	104.36640		0.00	0	1,180,000,000	
Total NBK16A SPOT								0.00	0	1,180,000,000	
Total For NBK16A								0.00	0	1,180,000,000	
NBK17 On 22/04/2026 Spot Bond			8.76000	110.10613	8.76000	110.08034		0.00	0	1,430,000,000	

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 NBK17A SPOT									0.00	0	1,430,000,000
Total For NBK17A									0.00	0	1,430,000,000
NBK18/On 01/06/2020 Spot Bond			8.41500	103.48573	8.41500	103.46243			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			8.32500	106.16078	8.32500	106.13712			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			9.02000	109.90110	9.02000	109.87461			0.00	0	460,000,000
Total NBK20A SPOT									0.00	0	460,000,000
Total For NBK20A									0.00	0	460,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	100.16206			0.00	1,040,000,000	520,000,000
Total NBK20B SPOT									0.00	1,040,000,000	520,000,000
Total For NBK20B									0.00	1,040,000,000	520,000,000
NBK21/On 21/07/2027 Spot Bond			9.78000	106.47737	9.78000	106.44975			0.00	0	880,000,000
Total NBK21A SPOT									0.00	0	880,000,000
Total For NBK21A									0.00	0	880,000,000
NBK22/On 19/11/2022 Spot Bond			8.31000	108.32295	8.31000	108.29898			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			9.29000	110.17242	9.29000	110.14523			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.08629			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.37000	112.61798	9.37000	112.58995			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.02341			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/On 17/02/2023 Spot Bond			8.63000	8.63000	8.63000	106.97538			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	103.76088			0.00	2,160,000,000	1,080,000,000

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 NBK25B SPOT										0.00	2,160,000,000	1,080,000,000
Total For NBK25B										0.00	2,160,000,000	1,080,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	19.24181	100.00000	19.19946				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.72536				0.00	320,000,000	160,000,000
Total NBK26B SPOT										0.00	320,000,000	160,000,000
Total For NBK26B										0.00	320,000,000	160,000,000
NBK27/On 10/05/2026 Spot Bond			9.58000	111.75692	9.58000	111.72851				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			8.27000	107.11445	8.27000	107.09086				0.00	0	54,000,000
Total NBK28A SPOT										0.00	0	54,000,000
Total For NBK28A										0.00	0	54,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	101.35210				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			9.02000	109.03991	9.02000	109.01377				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			8.26500	105.79119	8.26500	105.76791				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.78111				0.00	504,000,000	126,000,000
Total NBK30B SPOT										0.00	504,000,000	126,000,000
Total For NBK30B										0.00	504,000,000	126,000,000
NBK31/On 09/11/2023 Spot Bond			8.30000	107.36954	8.30000	107.34581				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	100.90535				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.08243				0.00	600,000,000	201,000,000
Total NBK34B SPOT										0.00	600,000,000	201,000,000
Total For NBK34B										0.00	600,000,000	201,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.75928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.41459			0.00	1,039,000,000	549,000,000
Total NBK36B SPOT									0.00	1,039,000,000	549,000,000
Total For NBK36B									0.00	1,039,000,000	549,000,000
NBK38I On 02/08/2021 Spot Bond					0.00000	102.52489			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			10.79500	10.79500	10.79500	59.34363			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	105.70774			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	100.96613			0.00	20,000,000	10,000,000
Total NBK41B SPOT									0.00	20,000,000	10,000,000
Total For NBK41B									0.00	20,000,000	10,000,000
NBK42I On 21/02/2022 Spot Bond					0.00000	101.77366			0.00	980,000,000	258,000,000
Total NBK42B SPOT									0.00	980,000,000	258,000,000
Total For NBK42B									0.00	980,000,000	258,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.92822			0.00	460,000,000	230,000,000
Total NBK43B SPOT									0.00	460,000,000	230,000,000
Total For NBK43B									0.00	460,000,000	230,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.09664			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	101.82858			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	102.12267			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	102.77132			0.00	0	0
Total NBK47B SPOT									0.00	0	0
Total For NBK47B									0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.96991			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.34891				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	101.39973				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	100.77692				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	100.83174				0.00	40,000,000	20,000,000
Total NBK52B SPOT										0.00	40,000,000	20,000,000
Total For NBK52B										0.00	40,000,000	20,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	101.19873				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	100.82501				0.00	1,608,000,000	402,000,000
Total NBK54B SPOT										0.00	1,608,000,000	402,000,000
Total For NBK54B										0.00	1,608,000,000	402,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	102.38310				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.21119				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.23206				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	101.24837				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	101.27231				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	100.11351				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			9.96500	102.63628	9.96500	102.60887			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	100.11284			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			10.00000	101.90520	10.00000	101.87788			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	100.11351			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	100.11447			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	100.11580			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 20/09/2020 Spot Bond					0.00000	100.08477			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	100.63324			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01: On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02: On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	101.93984				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.91373				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	104.25726				0.00	2,230,000,000	1,820,000,000
Total NED19 SPOT										0.00	2,230,000,000	1,820,000,000
Total For NED19										0.00	2,230,000,000	1,820,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED20 On 01/07/2020 Spot Bond			8.62500	104.56884	8.62500	104.54485			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	107.72811			0.00	580,000,000	297,200,000
Total NEDT1A SPOT									0.00	580,000,000	297,200,000
Total For NEDT1A									0.00	580,000,000	297,200,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.98675			0.00	100,000,000	100,500,000
Total NEDT1B SPOT									0.00	100,000,000	100,500,000
Total For NEDT1B									0.00	100,000,000	100,500,000
NET52 On 23/01/2020 Spot Bond					0.00000	101.40807			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.15014			0.00	420,000,000	440,000,000
Total NGL01 SPOT									0.00	420,000,000	440,000,000
Total For NGL01									0.00	420,000,000	440,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.13608			0.00	360,000,000	180,000,000
Total NGL02 SPOT									0.00	360,000,000	180,000,000
Total For NGL02									0.00	360,000,000	180,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.87241			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	104.09821			0.00	1,122,176,000	1,030,544,000
Total NGL04 SPOT									0.00	1,122,176,000	1,030,544,000
Total For NGL04									0.00	1,122,176,000	1,030,544,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.97083			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	100.86312			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	102.02669			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.39118			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGLT10 On 20/10/2023 Spot Bond					0.00000	102.05824			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	100.35107			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	103.15404			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100			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	104.98366	13.50000	104.94641			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	102.01040			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	102.10670			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.55336			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	101.77721			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	100.76395			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	100.87328			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	100.34650			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM01 On 09/09/2020 Spot Bond					0.00000	100.40515			0.00	300,000,000	180,000,000
Total NHM013 SPOT									0.00	300,000,000	180,000,000
Total For NHM013									0.00	300,000,000	180,000,000
NI202 On 07/12/2033 Spot Bond			4.53000	4.53000	4.53000	207.46550			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			4.07000	4.07000	4.07000	177.86115			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			3.97500	3.97500	3.97500	131.48158			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			4.29500	4.29500	4.29500	94.00599			0.00	0	110,000,000
Total NI29 SPOT									0.00	0	110,000,000
Total For NI29									0.00	0	110,000,000
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			4.73500	4.73500	4.73500	101.42244			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			4.08000	4.08000	4.08000	130.79783			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			4.47000	4.47000	4.47000	128.29328			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			4.54000	4.54000	4.54000	171.72848			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			4.92000	166.98794	4.92000	166.94594			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB17 On 31/01/2038 Spot Bond			4.45000	105.57502	4.45000	105.54988			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			7.37500	103.16209	7.37500	103.14180			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	99.87947			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.04055			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	100.16126			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	99.97328			0.00	2,000,000,000	500,000,000
Total NN014 SPOT									0.00	2,000,000,000	500,000,000
Total For NN014									0.00	2,000,000,000	500,000,000
NN02 On 24/07/2023 Spot Bond					0.00000	108.68372			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.79500			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	100.83001			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	100.31010			0.00	924,000,000	231,000,000
Total NN05 SPOT									0.00	924,000,000	231,000,000
Total For NN05									0.00	924,000,000	231,000,000
NN06 On 12/03/2026 Spot Bond					0.00000	100.32057			0.00	924,000,000	231,000,000
Total NN06 SPOT									0.00	924,000,000	231,000,000
Total For NN06									0.00	924,000,000	231,000,000
NN08 On 28/05/2020 Spot Bond					0.00000	102.55264			0.00	0	0
Total NN08 SPOT									0.00	0	0
Total For NN08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	97.70413			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	97.70413			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	98.16830			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	99.74240			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	100.00000			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	99.94510			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			100.00000	100.00000	100.00000	100.00000		600,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total NNF08 SPOT								10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
Total For NNF08								10,000,000,000,000.00	6,000,000,000	6,000,000,000	6,000,000,000
NQ1A1 On 22/05/2020 Spot Bond			9.01000	9.01000	9.01000	101.85741		0.00	0	0	0
Total NQ1A10 SPOT								0.00	0	0	0
Total For NQ1A10								0.00	0	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.89500		0.00	0	0	0
Total NQ1A24 SPOT								0.00	0	0	0
Total For NQ1A24								0.00	0	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.81543		0.00	0	0	0
Total NQ1A25 SPOT								0.00	0	0	0
Total For NQ1A25								0.00	0	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.81641		0.00	0	0	0
Total NQ1A27 SPOT								0.00	0	0	0
Total For NQ1A27								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
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.78415				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			8.20500	8.20500	8.20500	102.51662				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B17: On 22/05/2052 Spot Bond					0.00000	100.81370				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	100.85313				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	100.83011				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			8.40500	8.40500	8.40500	102.53346				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	100.85318				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	100.94490				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			8.12500	116.03268	8.12500	116.00758				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.05000	186.27221	4.05000	186.22969				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	115.18875	10.32000	115.15709				0.00	0	6,140,000,000
Total NRA028 SPOT										0.00	0	6,140,000,000
Total For NRA028										0.00	0	6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.96181	100.00000	15.92649				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.81327			0.00	1,000,000,000	250,000,000
Total NTC19 SPOT									0.00	1,000,000,000	250,000,000
Total For NTC19									0.00	1,000,000,000	250,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.81070			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.12258			0.00	372,000,000	93,000,000
Total NTC21 SPOT									0.00	372,000,000	93,000,000
Total For NTC21									0.00	372,000,000	93,000,000
NTC22 On 15/02/2021 Spot Bond					0.00000	101.47590			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	101.73902			0.00	160,000,000	40,000,000
Total NTC23 SPOT									0.00	160,000,000	40,000,000
Total For NTC23									0.00	160,000,000	40,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	99.89148			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	100.35926			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	100.43928			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.83832			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	100.92686			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.60000	103.29401	7.60000	103.27279			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML04 On 19/03/2020 Spot Bond					0.00000	100.41673			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.07000	8.07000	8.07000	100.95168		4,196,400,000,000.00	520,000,000	1,630,000,000	
Total OML05 SPOT								4,196,400,000,000.00	520,000,000	1,630,000,000	
Total For OML05								4,196,400,000,000.00	520,000,000	1,630,000,000	
OML06 On 19/03/2022 Spot Bond			8.93000	103.22730	8.93000	103.20252		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			10.17000	103.44291	10.17000	103.41472		3,051,000,000,000.00	300,000,000	1,150,000,000	
Total OML07 SPOT								3,051,000,000,000.00	300,000,000	1,150,000,000	
Total For OML07								3,051,000,000,000.00	300,000,000	1,150,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.05160		0.00	800,000,000	400,000,000	
Total OML08 SPOT								0.00	800,000,000	400,000,000	
Total For OML08								0.00	800,000,000	400,000,000	
OML09 On 14/09/2022 Spot Bond			8.93000	105.38935	8.93000	105.36405		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			10.27000	105.09634	10.27000	105.06742		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	100.43843		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBDJ1U SPOT								0.00	0	0	
Total For PBDJ1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For PBUC1U									0.00	0	0
PBUJ1 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
PBVJ1 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	110.16900	10.00000	110.14100			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/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
PMM38 On 12/06/2020 Spot Bond					0.00000	100.30946			0.00	30,000,000	15,000,000
Total PMM38 SPOT									0.00	30,000,000	15,000,000
Total For PMM38									0.00	30,000,000	15,000,000
PMM44 On 07/11/2019 Spot Bond					0.00000	101.13808			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									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
PMM47 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.64827			0.00	40,000,000	20,000,000
Total PMM48 SPOT									0.00	40,000,000	20,000,000
Total For PMM48									0.00	40,000,000	20,000,000
PMM50 On 28/02/2020 Spot Bond					0.00000	100.63316			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	100.67082			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.60045			0.00	0	0
Total PMM52 SPOT									0.00	0	0
Total For PMM52									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	101.13702			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.82705			0.00	28,889,874	14,444,937
Total PRE2A2 SPOT									0.00	28,889,874	14,444,937
Total For PRE2A2									0.00	28,889,874	14,444,937
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.86106			0.00	1,000,000,000	250,000,000
Total PRE2A3 SPOT									0.00	1,000,000,000	250,000,000
Total For PRE2A3									0.00	1,000,000,000	250,000,000
PRE2B On 20/02/2022 Spot Bond					0.00000	100.92903			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2C On 20/02/2022 Spot Bond					0.00000	100.93873			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	100.94843			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	114.68945	8.22000	114.98203			824,250,433,112,500.00	3,966,676,789,500	2,252,139,514,300
Total R186 SPOT									24,250,433,112,500.00	966,676,789,500	252,139,514,300
Total For R186									24,250,433,112,500.00	966,676,789,500	252,139,514,300
R197 On 07/12/2023 Spot Bond			2.85000	305.78281	2.85000	305.72289			1,054,500,000,000.00	370,000,000	31,943,041,500
Total R197 SPOT									1,054,500,000,000.00	370,000,000	31,943,041,500
Total For R197									1,054,500,000,000.00	370,000,000	31,943,041,500
R202 On 07/12/2033 Spot Bond			3.52000	231.64121	3.53000	231.33656			755,683,589,760,000.00	214,682,838,000	288,954,584,800
Total R202 SPOT									5,683,589,760,000.00	214,682,838,000	288,954,584,800
Total For R202									5,683,589,760,000.00	214,682,838,000	288,954,584,800
R2023 On 28/02/2023 Spot Bond			7.38500	101.63593	7.33000	101.78094			243,544,225,500,000.00	710,026,300,000	1,325,987,111,500
Total R2023 SPOT									13,544,225,500,000.00	710,026,300,000	325,987,111,500
Total For R2023									13,544,225,500,000.00	710,026,300,000	325,987,111,500
R2030 On 31/01/2030 Spot Bond			8.89500	95.24827	8.89500	95.22574			250,116,559,000,000.00	252,964,200,000	627,506,043,600
Total R2030 SPOT									50,116,559,000,000.00	252,964,200,000	627,506,043,600
Total For R2030									50,116,559,000,000.00	252,964,200,000	627,506,043,600
R2032 On 31/03/2032 Spot Bond			9.24000	92.65834	9.24000	92.63547			516,591,692,000,000.00	164,133,300,000	683,485,430,800
Total R2032 SPOT									16,591,692,000,000.00	164,133,300,000	683,485,430,800
Total For R2032									16,591,692,000,000.00	164,133,300,000	683,485,430,800
R2035 On 28/02/2035 Spot Bond			9.49500	95.65585	9.49500	95.63134			745,991,365,000,000.00	1,553,027,000,000	1,400,785,948,900
Total R2035 SPOT									15,991,365,000,000.00	553,027,000,000	400,785,948,900
Total For R2035									15,991,365,000,000.00	553,027,000,000	400,785,948,900
R2037 On 31/01/2037 Spot Bond			9.63500	91.81828	9.63500	91.79480			225,148,990,000,000.00	853,674,000,000	715,024,024,500
Total R2037 SPOT									25,148,990,000,000.00	853,674,000,000	715,024,024,500
Total For R2037									25,148,990,000,000.00	853,674,000,000	715,024,024,500
R2040 On 31/01/2040 Spot Bond			9.76000	94.70469	9.76000	94.68016			500,906,601,280,000.00	1,178,371,578,000	684,645,643,000
Total R2040 SPOT									10,906,601,280,000.00	178,371,578,000	684,645,643,000
Total For R2040									10,906,601,280,000.00	178,371,578,000	684,645,643,000
R2044 On 31/01/2044 Spot Bond			9.81500	91.53512	9.81500	91.51129			530,213,060,000,000.00	1,378,524,000,000	947,832,267,200
Total R2044 SPOT									10,213,060,000,000.00	378,524,000,000	947,832,267,200
Total For R2044									10,213,060,000,000.00	378,524,000,000	947,832,267,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Spot Bond			9.79000	90.69438	9.79000	90.67044			399,076,805,000,000.00	1,777,229,500,000	1,522,325,262,000
Total R2048 SPOT									19,076,805,000,000.00	777,229,500,000	522,325,262,000
Total For R2048									19,076,805,000,000.00	777,229,500,000	522,325,262,000
R207 On 15/01/2020 Spot Bond			6.90000	101.49527	6.90000	101.47648			27,600,000,000,000.00	4,000,000,000	65,573,601,900
Total R207 SPOT									27,600,000,000,000.00	4,000,000,000	65,573,601,900
Total For R207									27,600,000,000,000.00	4,000,000,000	65,573,601,900
R208 On 31/03/2021 Spot Bond			6.65000	100.06898	6.65000	100.05109			208,186,100,000,000.00	482,434,000,000	661,464,694,300
Total R208 SPOT									18,186,100,000,000.00	482,434,000,000	661,464,694,300
Total For R208									18,186,100,000,000.00	482,434,000,000	661,464,694,300
R209 On 31/03/2036 Spot Bond			9.54500	72.81678	9.49500	73.12707			372,532,185,531,500.00	3,496,336,530,700	1,118,526,401,300
Total R209 SPOT									2,532,185,531,500.00	496,336,530,700	118,526,401,300
Total For R209									2,532,185,531,500.00	496,336,530,700	118,526,401,300
R210 On 31/03/2028 Spot Bond			3.36000	187.64293	3.36000	187.60356			9,733,920,000,000.00	2,897,000,000	47,189,303,400
Total R210 SPOT									9,733,920,000,000.00	2,897,000,000	47,189,303,400
Total For R210									9,733,920,000,000.00	2,897,000,000	47,189,303,400
R212 On 31/01/2022 Spot Bond			2.74000	161.07102	2.74500	161.02189			547,710,920,000,000.00	564,858,000,000	353,073,700,000
Total R212 SPOT									17,710,920,000,000.00	564,858,000,000	353,073,700,000
Total For R212									17,710,920,000,000.00	564,858,000,000	353,073,700,000
R213 On 28/02/2031 Spot Bond			9.15500	85.41668	9.09000	85.80479			739,348,480,210,000.00	80,758,982,000	469,213,845,200
Total R213 SPOT									19,348,480,210,000.00	80,758,982,000	469,213,845,200
Total For R213									19,348,480,210,000.00	80,758,982,000	469,213,845,200
R214 On 28/02/2041 Spot Bond			9.74500	71.49288	9.74500	71.47410			470,075,790,050,500.00	458,704,544,900	339,744,420,800
Total R214 SPOT									0,075,790,050,500.00	458,704,544,900	339,744,420,800
Total For R214									0,075,790,050,500.00	458,704,544,900	339,744,420,800
RCG01 On 24/10/2019 Spot Bond					0.00000	101.53857			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U 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
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U 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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.92325			0.00	540,000,000	270,000,000
Total RDFB05 SPOT									0.00	540,000,000	270,000,000
Total For RDFB05									0.00	540,000,000	270,000,000
RDFB0 On 30/09/2019 Spot Bond					0.00000	99.90212			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.03309			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	100.54951			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	100.26042			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	100.85650			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	100.67908			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	100.75997			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	100.30067			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	100.46408			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.12294			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.02333			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	101.24252			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	100.04194			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	100.04318			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.04446			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	99.88981			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	100.77244			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	100.79992			0.00	0	0
Total RDFB24 SPOT									0.00	0	0
Total For RDFB24									0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.58093			0.00	0	0
Total RDFC45 SPOT									0.00	0	0
Total For RDFC45									0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.88742			0.00	0	0
Total RDFC46 SPOT									0.00	0	0
Total For RDFC46									0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.45348			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	101.25731			0.00	0	0
Total RDFC49 SPOT									0.00	0	0
Total For RDFC49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB16U SPOT									0.00	0	0
Total For REB16U									0.00	0	0
REBC1 On 21/11/2019 Spot Bond					0.00000	100.79271			0.00	0	0
Total REBC15 SPOT									0.00	0	0
Total For REBC15									0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.48168			0.00	0	0
Total RED121 SPOT									0.00	0	0
Total For RED121									0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.71252			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	103.04829			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	100.27609			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.01341			0.00	0	0
Total RED401 SPOT									0.00	0	0
Total For RED401									0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.64649			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	100.37350			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	100.46835			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	102.85544			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	102.71993			0.00	0	0
Total RED801 SPOT									0.00	0	0
Total For RED801									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED90 On 28/07/2022 Spot Bond					0.00000	102.05237			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES031U SPOT									0.00	0	0
Total For RES031U									0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES041U SPOT									0.00	0	0
Total For RES041U									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.39201			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.55254			0.00	0	60,000,000
Total RES36 SPOT									0.00	0	60,000,000
Total For RES36									0.00	0	60,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	101.24484			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	101.73371			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	100.60799			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES421 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES421U SPOT									0.00	0	0
Total For RES421U									0.00	0	0
RES441 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES441U SPOT									0.00	0	0
Total For RES441U									0.00	0	0
RES451 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES451U SPOT									0.00	0	0
Total For RES451U									0.00	0	0
RES461 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES461U SPOT									0.00	0	0
Total For RES461U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.88000	107.32021	7.88000	107.29756			0.00	0	233,300,000
Total RW21 SPOT									0.00	0	233,300,000
Total For RW21									0.00	0	233,300,000
RW23 On 10/12/2023 Spot Bond			8.98000	104.60366	8.98000	104.57855			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			10.71000	100.31084	10.71000	100.28225			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	110.16900	10.00000	110.14100			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	102.47146			0.00	700,000,000	350,000,000
Total SBK18 SPOT									0.00	700,000,000	350,000,000
Total For SBK18									0.00	700,000,000	350,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.56957			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	100.98027			0.00	0	0
Total SBK20 SPOT									0.00	0	0
Total For SBK20									0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.10498			0.00	19,000,000	19,000,000
Total SBK21 SPOT									0.00	19,000,000	19,000,000
Total For SBK21									0.00	19,000,000	19,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.34460			0.00	52,000,000	42,000,000
Total SBK22 SPOT									0.00	52,000,000	42,000,000
Total For SBK22									0.00	52,000,000	42,000,000
SBK23 On 28/05/2022 Spot Bond			9.53000	108.46060	9.53000	108.43317			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	104.27781			0.00	1,000,000,000	6,480,000,000
Total SBK24 SPOT									0.00	1,000,000,000	6,480,000,000
Total For SBK24									0.00	1,000,000,000	6,480,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24/ On 19/10/2025 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	105.91249			0.00	400,000,000	1,200,000,000
Total SBK25 SPOT									0.00	400,000,000	1,200,000,000
Total For SBK25									0.00	400,000,000	1,200,000,000
SBK26 On 25/04/2021 Spot Bond			8.87500	110.00981	8.87500	109.98371			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.27920			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	101.16097			0.00	440,000,000	220,000,000
Total SBS18 SPOT									0.00	440,000,000	220,000,000
Total For SBS18									0.00	440,000,000	220,000,000
SBS19 On 23/06/2021 Spot Bond			7.65000	106.66928	7.65000	106.64740		3,213,000,000,000.00	420,000,000	420,000,000	210,000,000
Total SBS19 SPOT								3,213,000,000,000.00	420,000,000	420,000,000	210,000,000
Total For SBS19								3,213,000,000,000.00	420,000,000	420,000,000	210,000,000
SBS20 On 15/05/2026 Spot Bond			8.59000	110.90821	8.59000	110.88286		129,193,600,000,000.00	15,040,000,000	15,040,000,000	10,040,000,000
Total SBS20 SPOT								129,193,600,000,000.00	15,040,000,000	15,040,000,000	10,040,000,000
Total For SBS20								129,193,600,000,000.00	15,040,000,000	15,040,000,000	10,040,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.66842			0.00	620,000,000	310,000,000
Total SBS21 SPOT									0.00	620,000,000	310,000,000
Total For SBS21									0.00	620,000,000	310,000,000
SBS27 On 20/02/2024 Spot Bond			8.23500	107.87918	8.23500	107.85552			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.93000	99.13598	8.93000	99.11245			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.05000	106.82464	9.05000	106.79881			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.07000	104.24572	9.07000	104.22032			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond					0.00000	101.52329			0.00	120,000,000	60,000,000
Total SBS36 SPOT									0.00	120,000,000	60,000,000
Total For SBS36									0.00	120,000,000	60,000,000
SBS37 On 29/01/2020 Spot Bond			7.67000	101.32596	7.67000	101.30522			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			8.59000	103.54253	8.59000	103.51887			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.32500	104.05246	9.32500	104.02670			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.93000	104.38590	7.93000	104.36384			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	101.63722			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.03500	108.98303	8.03500	108.95971			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			8.61000	113.45141	8.61000	113.42542			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			9.07500	113.88684	9.07500	113.85937			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	101.74958			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.04500	108.78607	8.04500	108.76276			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	102.89123			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS48 On 31/01/2020 Spot Bond					0.00000	101.53479			0.00	0	3,000,000,000
Total SBS48 SPOT									0.00	0	3,000,000,000
Total For SBS48									0.00	0	3,000,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	102.40811			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			8.51000	103.41485	8.51000	103.39144			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.11500	9.11500	9.11500	103.79080			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	103.50383			0.00	1,300,000,000	680,000,000
Total SBS52 SPOT									0.00	1,300,000,000	680,000,000
Total For SBS52									0.00	1,300,000,000	680,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.34655			0.00	0	500,000,000
Total SBS53 SPOT									0.00	0	500,000,000
Total For SBS53									0.00	0	500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.61798			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	101.61460			0.00	1,760,000,000	880,000,000
Total SBS55 SPOT									0.00	1,760,000,000	880,000,000
Total For SBS55									0.00	1,760,000,000	880,000,000
SBS56 On 12/06/2022 Spot Bond			7.92500	105.02755	7.92500	105.00525			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	101.94198			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.56121			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	101.76062			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS60 On 18/01/2023 Spot Bond					0.00000	102.53064			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	101.81396			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	101.52634			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.20928			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	100.92984			0.00	0	620,000,000
Total SBS65 SPOT									0.00	0	620,000,000
Total For SBS65									0.00	0	620,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	99.97935			0.00	0	300,000,000
Total SBS66 SPOT									0.00	0	300,000,000
Total For SBS66									0.00	0	300,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	99.97806			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	295.75235	3.75000	295.68723		1,665,000,000,000.00		444,000,000	111,000,000
Total SBSI11 SPOT								1,665,000,000,000.00		444,000,000	111,000,000
Total For SBSI11								1,665,000,000,000.00		444,000,000	111,000,000
SBSI14 On 07/12/2033 Spot Bond			4.63000	4.63000	4.63000	205.24737		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	105.51189			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	106.32256			0.00	131,475,200	32,868,800
Total SBT102 SPOT									0.00	131,475,200	32,868,800
Total For SBT102									0.00	131,475,200	32,868,800
SBT103 On 31/03/2024 Spot Bond					0.00000	99.85331			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT201 On 13/02/2023 Spot Bond					0.00000	105.40038				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.60165				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			9.38000	106.68654	9.38000	106.65983				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	101.84593				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	102.65194				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	102.65208				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	99.95245				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	110.16900	10.00000	110.14100				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	102.41678				0.00	1,432,000,000	427,000,000
Total SLI4 SPOT										0.00	1,432,000,000	427,000,000
Total For SLI4										0.00	1,432,000,000	427,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.99966				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	100.94639				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.97418				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.94650				0.00	624,000,000	156,000,000
Total SLRA5 SPOT										0.00	624,000,000	156,000,000
Total For SLRA5										0.00	624,000,000	156,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.02736				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.02950				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.03514				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	100.97978				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	101.12922				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.07711				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	101.10159				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	99.67877				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	103.22779				0.00	0	12,300,000
Total SNT02 SPOT										0.00	0	12,300,000
Total For SNT02										0.00	0	12,300,000
SNT03 On 12/04/2023 Spot Bond			9.10000	113.29577	9.10000	113.26822				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT04 On 27/06/2022 Spot Bond					0.00000	101.11427			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.99348			0.00	0	5,000,000,000
Total SOLB01 SPOT									0.00	0	5,000,000,000
Total For SOLB01									0.00	0	5,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.25751			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.11287			0.00	670,000,000	335,000,000
Total SPDA11 SPOT									0.00	670,000,000	335,000,000
Total For SPDA11									0.00	670,000,000	335,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.64920			0.00	380,000,000	95,000,000
Total SPDA12 SPOT									0.00	380,000,000	95,000,000
Total For SPDA12									0.00	380,000,000	95,000,000
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.80248			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	100.82539			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	101.46622			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	99.95416			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	100.21009			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG006 On 18/06/2022 Spot Bond					0.00000	100.25477			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG007 On 18/06/2024 Spot Bond					0.00000	100.16115			0.00	0	0
Total SPG007 SPOT									0.00	0	0
Total For SPG007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SSA06 On 16/04/2020 Spot Bond			7.77000	103.73656	7.77000	103.71496			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			7.99500	98.18827	7.99500	98.16723			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			7.99500	98.18827	7.99500	98.16723			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			4.63500	4.63500	4.63500	127.25010			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.72000	106.73807	9.72000	106.71040			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			10.96000	75.03330	10.96000	75.01118			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 25/09/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.44201			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	100.18927			0.00	1,012,000,000	253,000,000
Total SSN033 SPOT									0.00	1,012,000,000	253,000,000
Total For SSN033									0.00	1,012,000,000	253,000,000
SSN03: On 02/06/2020 Spot Bond					0.00000	100.54563			0.00	988,000,000	247,000,000
Total SSN034 SPOT									0.00	988,000,000	247,000,000
Total For SSN034									0.00	988,000,000	247,000,000
SSN03: On 17/11/2020 Spot Bond					0.00000	100.90542			0.00	860,000,000	215,000,000
Total SSN035 SPOT									0.00	860,000,000	215,000,000
Total For SSN035									0.00	860,000,000	215,000,000
SSN03: On 01/06/2021 Spot Bond					0.00000	100.59179			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	101.55840			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	101.75334			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			8.73000	107.99977	8.73000	107.97456			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			4.62500	103.01692	4.62500	102.99190			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	99.48319			0.00	0	30,000,000
Total SSN044 SPOT									0.00	0	30,000,000
Total For SSN044									0.00	0	30,000,000
SSN04: On 30/04/2027 Spot Bond					0.00000	101.41234			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04: On 05/04/2027 Spot Bond					0.00000	99.60358			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.88000	3.88000	3.88000	294.27070			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	99.97962			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	101.50967			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.47700	105.45487	6.47700	105.43651			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	101.45407			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.21370			0.00	508,000,000	127,000,000
Total SSN055 SPOT									0.00	508,000,000	127,000,000
Total For SSN055									0.00	508,000,000	127,000,000
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	99.75524			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	171.21778		1,795,360,000,000.00		392,000,000	98,000,000
Total SSN061 SPOT								1,795,360,000,000.00		392,000,000	98,000,000
Total For SSN061								1,795,360,000,000.00		392,000,000	98,000,000
SSN06: On 31/01/2025 Spot Bond			4.02000	4.02000	4.02000	131.18805		0.00		0	0
Total SSN062 SPOT								0.00		0	0
Total For SSN062								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/01/2038 Spot Bond			4.96500	4.96500	4.96500	98.23360			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			4.28500	4.28500	4.28500	94.08568			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			4.54000	4.54000	4.54000	171.72848			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	100.67695			0.00	80,000,000	20,000,000
Total SSN068 SPOT									0.00	80,000,000	20,000,000
Total For SSN068									0.00	80,000,000	20,000,000
SSN06: On 28/05/2023 Spot Bond					0.00000	100.66865			0.00	80,000,000	20,000,000
Total SSN069 SPOT									0.00	80,000,000	20,000,000
Total For SSN069									0.00	80,000,000	20,000,000
SSN07: On 28/02/2022 Spot Bond					0.00000	100.64819			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	100.21471			0.00	60,000,000	15,000,000
Total SSN073 SPOT									0.00	60,000,000	15,000,000
Total For SSN073									0.00	60,000,000	15,000,000
SSN07: On 15/06/2023 Spot Bond					0.00000	100.21132			0.00	84,000,000	21,000,000
Total SSN074 SPOT									0.00	84,000,000	21,000,000
Total For SSN074									0.00	84,000,000	21,000,000
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.03142			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07(On 13/07/2023 Spot Bond					0.00000	101.77892				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	102.97800				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	105.15752				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	100.71195				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	100.32568				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	101.23413				0.00	464,000,000	116,000,000
Total SSN083 SPOT										0.00	464,000,000	116,000,000
Total For SSN083										0.00	464,000,000	116,000,000
SSN08(On 07/12/2033 Spot Bond			4.40500	4.40500	4.40500	210.27956				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 10/10/2019 Spot Bond					0.00000	103.73190				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08(On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08(On 21/12/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
SZ25 On 30/09/2025 Spot Bond			9.24000	98.81564	9.24000	98.79126			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	100.85362			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			7.87500	103.18840	7.87500	103.16675			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	100.83473			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			7.97500	102.98727	7.97500	102.96538		6,380,000,000,000.00	800,000,000	200,000,000	
Total T13A16 SPOT								6,380,000,000,000.00	800,000,000	200,000,000	
Total For T13A16								6,380,000,000,000.00	800,000,000	200,000,000	
T13A19 On 21/08/2020 Spot Bond					0.00000	100.74295			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			7.92500	102.48883	7.92500	102.46718			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.94484			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.81393			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.83267			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	104.31937	8.55000	104.29564			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T15OM On 21/11/2019 Spot Bond					0.00000	100.75241				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.75097				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	102.34553				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	101.38896				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.35976				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	100.31573				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	100.10675				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	101.93433				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	102.40326				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.24272				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	100.56945				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	101.95168				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS154 On 06/07/2023 Spot Bond					0.00000	102.08479			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.51093			0.00	60,000,000	30,000,000
Total TFS155 SPOT									0.00	60,000,000	30,000,000
Total For TFS155									0.00	60,000,000	30,000,000
TFS156 On 03/09/2023 Spot Bond					0.00000	100.48515			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	100.88522			0.00	0	0
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.12256			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.10212			0.00	0	0
Total TFS159 SPOT									0.00	0	0
Total For TFS159									0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	101.31373			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	100.62837			0.00	0	0
Total TFS161 SPOT									0.00	0	0
Total For TFS161									0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.64006			0.00	0	0
Total TFS162 SPOT									0.00	0	0
Total For TFS162									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	100.96265			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.07500	101.96000	8.07500	101.93808			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.36673			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			7.96500	102.34961	7.96500	102.32788			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	100.87536			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	100.87631			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	100.90370			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	100.86737			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	100.87253			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	100.94147			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	100.94902			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	100.95091			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	100.95114			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.99336			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	101.25216				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	101.25216				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	101.28032				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	101.24252				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	101.27093				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.94998				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.84589				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			7.72500	108.11563	7.72500	108.09336				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.87568				0.00	78,517,830	39,258,915
Total TH14A6 SPOT										0.00	78,517,830	39,258,915
Total For TH14A6										0.00	78,517,830	39,258,915
TH14A On 21/11/2021 Spot Bond					0.00000	101.84291				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.88500	106.08171	7.88500	106.05943				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.90348				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	101.26596			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.86384			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.92206			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.10149			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.92045			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.23272			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.66316			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.08512			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.80427			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.82329			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	103.36373			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.06337			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	100.65227			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	100.79104			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	100.80060			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	100.84408			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	100.83652			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	101.51920			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	100.88848			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	101.42336			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	100.86581			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.13829			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	101.77413			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.06665			0.00	0	0
Total TH15D3 SPOT									0.00	0	0
Total For TH15D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH16A On 21/08/2022 Spot Bond					0.00000	100.78640			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	100.80437			0.00	376,000,000	94,000,000
Total TH16A2 SPOT									0.00	376,000,000	94,000,000
Total For TH16A2									0.00	376,000,000	94,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	105.83247	8.49000	100.79394			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	100.82705			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	100.85634			0.00	0	0
Total TH16C1 SPOT									0.00	0	0
Total For TH16C1									0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	101.05907			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			7.71500	7.71500	7.71500	102.77201		785,035,196,000.00		101,754,400	25,438,600
Total TL20 SPOT								785,035,196,000.00		101,754,400	25,438,600
Total For TL20								785,035,196,000.00		101,754,400	25,438,600
TL20/R On 22/02/2020 Spot Bond			100.00000	75.27237	100.00000	75.12622		0.00	0	0	
TL20/R On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100		0.00	0	0	
Total TL20/R207 SPOT								0.00	0	0	
Total For TL20/R207								0.00	0	0	
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TL21U SPOT								0.00	0	0	
Total For TL21U								0.00	0	0	
TL22 On 04/03/2021 Spot Bond					0.00000	100.47788		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	100.46891		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			8.52000	101.84053	8.52000	101.81719		0.00	0	0	
Total TL24 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 TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.03000	102.68152	9.03000	102.65661			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	101.76946			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	102.23089			0.00	40,000,000	10,000,000
Total TL27 SPOT									0.00	40,000,000	10,000,000
Total For TL27									0.00	40,000,000	10,000,000
TL28 On 24/04/2025 Spot Bond			9.30000	103.83080	9.30000	103.80502			0.00	0	10,200,000,000
Total TL28 SPOT									0.00	0	10,200,000,000
Total For TL28									0.00	0	10,200,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.50772			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	100.34173			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	100.35020			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	99.96020			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.16756			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			7.87000	102.67830	7.87000	102.65654			0.00	0	27,892,700,000
Total TN20 SPOT									0.00	0	27,892,700,000
Total For TN20									0.00	0	27,892,700,000
TN20/R On 17/09/2020 Spot Bond			100.00000	51.29604	100.00000	51.18190			0.00	0	0
Total TN20/R208 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 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	36.94308	100.00000	36.86176			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			8.70500	111.28947	8.70500	111.26371			0.00	0	15,253,459,900
Total TN23 SPOT									0.00	0	15,253,459,900
Total For TN23									0.00	0	15,253,459,900
TN23/R On 06/11/2023 Spot Bond			100.00000	17.98031	100.00000	17.94073			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			9.72000	99.99251	9.72000	99.96672		4,860,000,000,000.00	500,000,000	26,046,165,100	
Total TN25 SPOT								4,860,000,000,000.00	500,000,000	26,046,165,100	
Total For TN25								4,860,000,000,000.00	500,000,000	26,046,165,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.08820	100.00000	11.06379			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			9.96000	97.42865	9.96000	97.40292			0.00	0	1,700,000,000
Total TN27 SPOT									0.00	0	1,700,000,000
Total For TN27									0.00	0	1,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.10810	100.00000	12.08145			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			10.59500	104.25836	10.59500	104.22895			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.97080	8.00000	122.94444			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			11.64500	98.00801	11.64500	97.97771			0.00	0	8,500,000,000
Total TN40 SPOT									0.00	0	8,500,000,000
Total For TN40									0.00	0	8,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.98382	10.75000	104.95379			0.00	0	0
Total TN40/R214 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 TN40/R214										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.16900	10.00000	110.14100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.03500	104.67179	8.03500	104.64938			3,856,800,000,000.00		480,000,000	120,000,000
Total TPDA08 SPOT									3,856,800,000,000.00		480,000,000	120,000,000
Total For TPDA08									3,856,800,000,000.00		480,000,000	120,000,000
TRA2A: On 14/12/2020 Spot Bond			8.22500	104.36389	8.22500	104.34091			0.00		0	0
Total TRA2A3 SPOT									0.00		0	0
Total For TRA2A3									0.00		0	0
TRA2A: On 14/12/2020 Spot Bond			8.02500	8.02500	8.02500	104.60040			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	100.22833			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	100.23438			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	101.97777			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	100.26943			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	100.33203			0.00		0	0
Total TRA2D1 SPOT									0.00		0	0
Total For TRA2D1									0.00		0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.33203			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	100.97600			0.00		0	0
Total TRA3A2 SPOT									0.00		0	0
Total For TRA3A2									0.00		0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.00112			0.00		0	0
Total TRA3A3 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 TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.43000	104.91681	8.43000	104.89327				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	100.97032				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	100.99203				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	101.16457				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	101.14075				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	101.57660				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	101.69250				0.00	0	21,000,000
Total TRA4A2 SPOT										0.00	0	21,000,000
Total For TRA4A2										0.00	0	21,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	101.74727				0.00	196,000,000	49,000,000
Total TRA4A3 SPOT										0.00	196,000,000	49,000,000
Total For TRA4A3										0.00	196,000,000	49,000,000
TRA4A On 13/04/2024 Spot Bond			8.73000	103.07197	8.73000	106.04076				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.95329				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	95.93912			0.00	0	0
Total TSP228 SPOT									0.00	0	0
Total For TSP228									0.00	0	0
TSP22 On 10/10/2019 Spot Bond					0.00000	99.68790			0.00	0	0
Total TSP229 SPOT									0.00	0	0
Total For TSP229									0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	95.83683			0.00	0	0
Total TSP230 SPOT									0.00	0	0
Total For TSP230									0.00	0	0
TSP23 On 07/11/2019 Spot Bond					0.00000	99.10454			0.00	0	0
Total TSP231 SPOT									0.00	0	0
Total For TSP231									0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	95.23981			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TSP23 On 09/07/2020 Spot Bond					0.00000	94.14033			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP23 On 13/02/2020 Spot Bond					0.00000	97.16951			0.00	0	0
Total TSP234 SPOT									0.00	0	0
Total For TSP234									0.00	0	0
TSP23 On 13/08/2020 Spot Bond					0.00000	94.28158			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0
TSP23 On 12/03/2020 Spot Bond					0.00000	96.64699			0.00	0	0
Total TSP236 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 TSP236									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.39770			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	101.66784			0.00	0	0
Total TU1B11 SPOT									0.00	0	0
Total For TU1B11									0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.78151			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	102.07585			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC281 SPOT									0.00	0	0
Total For TWC281									0.00	0	0
TWC30 On 04/10/2019 Spot Bond					0.00000	101.67707			0.00	0	0
Total TWC306 SPOT									0.00	0	0
Total For TWC306									0.00	0	0
TWC30 On 09/10/2019 Spot Bond					0.00000	101.57312			0.00	0	0
Total TWC307 SPOT									0.00	0	0
Total For TWC307									0.00	0	0
TWC30 On 16/10/2019 Spot Bond					0.00000	101.46919			0.00	0	0
Total TWC308 SPOT									0.00	0	0
Total For TWC308									0.00	0	0
TWC30 On 24/10/2019 Spot Bond					0.00000	101.23694			0.00	0	0
Total TWC309 SPOT									0.00	0	0
Total For TWC309									0.00	0	0
TWC31 On 30/10/2019 Spot Bond					0.00000	101.11586			0.00	0	0
Total TWC310 SPOT									0.00	0	0
Total For TWC310									0.00	0	0
TWC31 On 13/11/2019 Spot Bond					0.00000	100.83793			0.00	0	0
Total TWC311 SPOT									0.00	0	0
Total For TWC311									0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.65593			0.00	0	0
Total TWC312 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 TWC312										0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.55824				0.00	0	0
Total TWC313 SPOT										0.00	0	0
Total For TWC313										0.00	0	0
TWC31 On 04/12/2019 Spot Bond					0.00000	100.41758				0.00	0	0
Total TWC314 SPOT										0.00	0	0
Total For TWC314										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.20500	104.00516	8.20500	103.98219				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.12000	106.05691	10.12000	106.02815				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0

Contract 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 VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0

Contract 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 VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
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

Contract 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 VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										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

Contract 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 VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.37305				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	102.25818				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	101.92244				0.00	0	58,000,000
Total VKE10 SPOT										0.00	0	58,000,000
Total For VKE10										0.00	0	58,000,000
VKE11 On 20/04/2023 Spot Bond					0.00000	101.54726				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	101.34217				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	101.02489				0.00	0	0
Total VKE13 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 VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.67916			0.00	200,000,000	100,000,000
Total VKE14 SPOT									0.00	200,000,000	100,000,000
Total For VKE14									0.00	200,000,000	100,000,000
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
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0

Contract 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 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
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR852U SPOT										0.00	0	0
Total For VR852U										0.00	0	0
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR853U SPOT										0.00	0	0
Total For VR853U										0.00	0	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR854U SPOT										0.00	0	0
Total For VR854U										0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR856U SPOT										0.00	0	0
Total For VR856U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	102.20322				0.00	0	250,000,000
Total WHL01 SPOT										0.00	0	250,000,000
Total For WHL01										0.00	0	250,000,000
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

Contract 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 WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.03689				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	100.80411				0.00	436,000,000	109,000,000
Total WHL03 SPOT										0.00	436,000,000	109,000,000
Total For WHL03										0.00	436,000,000	109,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 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			6.96500	104.25412	6.96500	104.23472				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			7.27000	105.61807	7.27000	105.59757				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	35.21807	100.00000	35.14055				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.37500	99.93019	6.37500	99.91275				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.60e+0178,044,462,311,316	780,273,470,693	

Contract 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 SPOT :									1.60e+017	044,462,311,316	780,273,470,693
Total Futures									1.60e+017	044,462,319,018	780,274,347,912
Total Options									0.00	0	207,681
Grand Total:									1.60e+017	044,462,319,018	780,274,555,593