



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/11/2019

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			10.84000	77.50972	10.84000	77.50972			0.00	0	0
ES33 On 06/02/2020 Bond Future			11.04643	78.39653	11.08574	78.17367			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.16710	76.02581	11.20720	75.80258			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.28986	77.41973	11.33724	77.16089			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.41440	75.08499	11.46557	74.81060			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			11.18500	78.48768	11.18500	78.48768			0.00	0	0
ES42 On 06/02/2020 Bond Future			11.39165	79.28821	11.42496	79.07392			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.51194	76.46275	11.54595	76.24797			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.63261	77.86376	11.67302	77.61316			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.75396	75.06752	11.79771	74.80116			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			136.77474	136.77474	136.77474	136.77474			0.00	0	0
I2025 On 06/02/2020 Bond Future			137.31957	137.31957	137.28648	137.28648			411,958,710.00	3,000	4,913

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	07/05/2020	Bond Future			139.84486	139.84486	139.81698	139.81698			0.00	0	0
I2025	On	06/08/2020	Bond Future			140.97896	140.97896	140.89307	140.89307			0.00	0	0
I2025	On	05/11/2020	Bond Future			143.62359	143.62359	143.51521	143.51521			0.00	0	0
Total I2025 Future												411,958,710.00	3,000	4,913
Total For I2025												411,958,710.00	3,000	4,913
I2029	On	07/11/2019	Bond Future			101.06158	101.06158	101.06158	101.06158			0.00	0	0
I2029	On	06/02/2020	Bond Future			102.34377	102.34377	102.50882	102.50882			0.00	0	3,860
I2029	On	07/05/2020	Bond Future			103.11337	103.11337	103.28572	103.28572			0.00	0	0
I2029	On	06/08/2020	Bond Future			105.05962	105.05962	105.19272	105.19272			0.00	0	0
I2029	On	05/11/2020	Bond Future			105.88759	105.88759	106.00771	106.00771			0.00	0	0
Total I2029 Future												0.00	0	3,860
Total For I2029												0.00	0	3,860
I2033	On	07/11/2019	Bond Future			101.20653	101.20653	101.20653	101.20653			0.00	0	0
I2033	On	06/02/2020	Bond Future			102.29513	102.29513	102.47724	102.47724			0.00	0	6,260
I2033	On	07/05/2020	Bond Future			102.98090	102.98090	103.17062	103.17062			0.00	0	0
I2033	On	06/08/2020	Bond Future			104.92463	104.92463	105.07553	105.07553			0.00	0	0
I2033	On	05/11/2020	Bond Future			105.67144	105.67144	105.80979	105.80979			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			118.59999	118.59999	118.59999	118.59999			0.00	0	0
I2038	On	06/02/2020	Bond Future			118.16448	118.16448	118.44665	118.44665			0.00	0	10,686
I2038	On	07/05/2020	Bond Future			120.33748	120.33748	120.62989	120.62989			0.00	0	0
I2038	On	06/08/2020	Bond Future			120.91516	120.91516	121.16367	121.16367			0.00	0	0
I2038	On	05/11/2020	Bond Future			123.18339	123.18339	123.41856	123.41856			0.00	0	0
Total I2038 Future												0.00	0	10,686
Total For I2038												0.00	0	10,686
I2046	On	07/11/2019	Bond Future			108.74283	108.74283	108.74283	108.74283			0.00	0	0
I2046	On	06/02/2020	Bond Future			108.16932	108.16932	109.48288	109.48288			0.00	0	11,575
I2046	On	07/05/2020	Bond Future			108.41042	108.41042	109.75284	109.75284			0.00	0	0
I2046	On	06/08/2020	Bond Future			110.45670	110.45670	111.77909	111.77909			0.00	0	0
I2046	On	05/11/2020	Bond Future			110.73290	110.73290	112.06378	112.06378			0.00	0	0
Total I2046 Future												0.00	0	11,575
Total For I2046												0.00	0	11,575
I2050	On	07/11/2019	Bond Future			112.55232	112.55232	112.55232	112.55232			0.00	0	0
I2050	On	06/02/2020	Bond Future			110.43389	110.43389	111.81473	111.81473			0.00	0	11,627
I2050	On	07/05/2020	Bond Future			112.46476	112.46476	113.87560	113.87560			0.00	0	0
I2050	On	06/08/2020	Bond Future			112.70738	112.70738	114.09821	114.09821			0.00	0	0
I2050	On	05/11/2020	Bond Future			114.82144	114.82144	116.22181	116.22181			0.00	0	0
Total I2050 Future												0.00	0	11,627

Contract 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 I2050											0.00	0	11,627
R186	On	07/11/2019			8.35500	115.43612	8.35500	115.43612		6.41	0.00	0	0
R186	On	06/02/2020			8.51015	111.64894	8.55799	111.38881		6.34	109,639,259.08	982	101,567
R186	On	07/05/2020			8.56915	113.67517	8.61853	113.41538		6.18	0.00	0	1,650
R186	On	06/08/2020			8.62733	110.46302	8.68842	110.15248		6.13	0.00	0	0
R186	On	05/11/2020			8.68233	112.53653	8.75002	112.20440		5.98	0.00	0	0
Total R186 Future											109,639,259.08	982	103,217
R186	On	06/02/2020	8.56	Call			1,389.07000	1,38907	1,516,990	6.38	0.00	0	0
R186	On	06/02/2020	8.56	Put			1,378.16000	1,37816	1,245,950	6.38	0.00	0	0
R186	On	06/02/2020	8.57	Call			1,417.62000	1,41762	1,547,170	6.39	0.00	0	0
R186	On	06/02/2020	8.57	Put			1,352.44000	1,35244	1,221,860	6.39	0.00	0	0
R186	On	06/02/2020	8.55	Call			1,361.06000	1,36106	1,487,360	6.37	0.00	0	0
R186	On	06/02/2020	8.11	Call			457.97000	0.45797	516,560	6.14	0.00	0	821
R186	On	06/02/2020	8.55	Put			1,404.45000	1,40445	1,270,620	6.37	0.00	0	0
R186	On	06/02/2020	9.00	Call			2,929.24000	2,92924	3,120,270	6.75	0.00	0	0
R186	On	06/02/2020	9.00	Put			562.66000	0.56266	493,560	6.75	0.00	0	821
R186	On	06/02/2020	8.50	Call			1,225.40000	1,22540	1,343,560	6.34	0.00	0	0
R186	On	06/02/2020	8.50	Put			1,540.83000	1,54083	1,398,860	6.34	0.00	0	821
R186	On	06/02/2020	8.11	Put			2,925.14000	2,92514	2,723,600	6.14	0.00	0	0
R186	On	07/05/2020	8.50	Call			1,661.31000	1,66131	1,777,510	6.18	0.00	0	0
R186	On	07/05/2020	8.50	Put			2,286.21000	2,28621	2,142,620	6.18	0.00	0	23,208
R186	On	07/05/2020	7.90	Call			516.08000	0.51608	568,070	5.71	0.00	0	0
R186	On	07/05/2020	7.90	Put			4,375.15000	4,37515	4,167,350	5.71	0.00	0	2,500
R186	On	07/05/2020	7.60	Put			5,749.83000	5,74983	5,517,790	5.48	0.00	0	0
R186	On	07/05/2020	7.60	Call			228.21000	0.22821	255,960	5.48	0.00	0	6,000
R186	On	07/05/2020	8.28	Put			2,948.56000	2,94856	2,780,390	6.02	0.00	0	0
R186	On	07/05/2020	8.28	Call			1,151.66000	1,15166	1,243,280	6.02	0.00	0	6,000
R186	On	07/05/2020	8.93	Call			2,975.33000	2,97533	3,136,400	6.58	0.00	0	0
R186	On	07/05/2020	8.93	Put			1,354.75000	1,35475	1,256,030	6.58	0.00	0	6,000
R186	On	07/05/2020	8.08	Call			778.35000	0.77835	848,310	5.86	0.00	0	0
R186	On	07/05/2020	8.08	Put			3,654.58000	3,65458	3,464,750	5.86	0.00	0	0
R186	On	07/05/2020	8.09	Call			794.91000	0.79491	865,910	5.87	0.00	0	0
R186	On	07/05/2020	8.09	Put			3,616.85000	3,61685	3,428,060	5.87	0.00	0	0
R186	On	07/05/2020	8.07	Call			762.03000	0.76203	830,940	5.86	0.00	0	0
R186	On	07/05/2020	8.07	Put			3,692.57000	3,69257	3,501,690	5.86	0.00	0	0
R186	On	06/08/2020	8.37	Call			1,554.84000	1,55484	1,677,430	6.00	0.00	0	0
R186	On	06/08/2020	8.37	Put			3,185.96000	3,18596	2,998,010	6.00	0.00	0	0
R186	On	06/08/2020	8.38	Call			1,578.12000	1,57812	1,701,830	6.01	0.00	0	0
R186	On	06/08/2020	8.38	Put			3,157.54000	3,15754	2,970,710	6.01	0.00	0	0
R186	On	06/08/2020	8.36	Call			1,531.39000	1,53139	1,652,850	5.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/08/2020	Bond Future	8.36	Put			3,214.24000	3.21424	3,025,160	5.98	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			2,541.86000	2.54186	2,702,890	6.19	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,983.84000	2.98384	2,812,740	6.19	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,485.06000	2.48506	2,644,170	6.17	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			3,025.55000	3.02555	2,852,530	6.17	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Call			2,513.40000	2.51340	2,673,470	6.18	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			3,004.62000	3.00462	2,832,560	6.18	0.00	0	0
Total R186 Option												0.00	0	46,171
Total For R186												109,639,259.08	982	149,388
R197	On	07/11/2019	Bond Future			306.10039	306.10039	306.10039	306.10039			0.00	0	0
R197	On	06/02/2020	Bond Future			303.84237	303.84237	303.86529	303.86529			0.00	0	2,540
R197	On	07/05/2020	Bond Future			309.43002	309.43002	309.46596	309.46596			0.00	0	0
R197	On	06/08/2020	Bond Future			307.47651	307.47651	307.38760	307.38760			0.00	0	0
R197	On	05/11/2020	Bond Future			313.24418	313.24418	313.10846	313.10846			0.00	0	0
Total R197 Future												0.00	0	2,540
Total For R197												0.00	0	2,540
R202	On	07/11/2019	Bond Future			230.34234	230.34234	230.34234	230.34234			0.00	0	0
R202	On	06/02/2020	Bond Future			229.20739	229.20739	230.36253	230.36253			0.00	0	8,488
R202	On	07/05/2020	Bond Future			233.42252	233.42252	234.60827	234.60827			0.00	0	0
R202	On	06/08/2020	Bond Future			233.68857	233.68857	234.80131	234.80131			0.00	0	0
R202	On	05/11/2020	Bond Future			238.07234	238.07234	239.17114	239.17114			0.00	0	0
Total R202 Future												0.00	0	8,488
Total For R202												0.00	0	8,488
R2023	On	07/11/2019	Bond Future			7.37000	102.64094	7.37000	102.64094		2.69	0.00	0	0
R2023	On	06/02/2020	Bond Future			7.45878	104.28582	7.51108	104.14499		2.60	0.00	0	42,372
R2023	On	07/05/2020	Bond Future			7.46306	102.24613	7.51854	102.10763		2.66	120,343,695.01	1,177	14,257
R2023	On	06/08/2020	Bond Future			7.45176	104.13137	7.53170	103.94788		2.46	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.43894	102.15080	7.53523	101.94954		2.44	0.00	0	0
Total R2023 Future												120,343,695.01	1,177	56,629
R2023	On	06/02/2020	Bond Future	7.53	Call			558.36000	0.55836	631,190	2.63	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			507.48000	0.50748	439,480	2.63	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			574.08000	0.57408	648,010	2.64	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			496.31000	0.49631	429,410	2.64	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			543.06000	0.54306	614,770	2.62	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			519.07000	0.51907	449,950	2.62	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,686.88000	1.68688	1,573,200	2.28	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			143.69000	0.14369	167,230	2.27	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,726.80000	1.72680	1,611,840	2.27	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			149.00000	0.14900	173,170	2.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/05/2020	Bond Future	6.90	Put			1,706.69000	1.70669	1,592,360	2.28	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			154.62000	0.15462	179,440	2.28	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			576.49000	0.57649	650,530	2.34	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			1,155.65000	1.15565	1,046,200	2.34	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			554.71000	0.55471	627,100	2.33	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			1,180.07000	1.18007	1,068,970	2.33	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			565.55000	0.56555	638,760	2.33	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			1,167.80000	1.16780	1,057,520	2.33	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			1,059.24000	1.05924	956,370	2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			913.92000	0.91392	1,012,990	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			1,050.20000	1.05020	948,010	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			890.24000	0.89024	987,940	2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			1,068.35000	1.06835	964,790	2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			902.04000	0.90204	1,000,430	2.42	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												120,343,695.01	1,177	56,629
R2030	On	07/11/2019	Bond Future			9.05500	95.30208	9.05500	95.30208		9.40	0.00	0	0
R2030	On	06/02/2020	Bond Future			9.22046	92.38878	9.26540	92.11549		9.31	0.00	0	78,002
R2030	On	07/05/2020	Bond Future			9.29213	94.06530	9.33806	93.79165		9.26	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.36480	91.78605	9.41924	91.46870		9.28	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.43039	93.51058	9.48929	93.17427		9.22	0.00	0	0
Total R2030 Future												0.00	0	78,002
R2030	On	06/02/2020	Bond Future	8.40	Put			5,598.79000	5.59879	5,346,270	8.41	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			142.51000	0.14251	163,280	8.41	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Call			2,126.67000	2.12667	2,280,520	9.46	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Put			1,314.50000	1.31450	1,195,060	9.46	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,624.70000	1.62470	1,755,310	9.31	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,718.23000	1.71823	1,575,550	9.31	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			2,585.07000	2.58507	2,403,080	9.08	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			955.46000	0.95546	1,046,760	9.08	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.15	Call			1,331.73000	1.33173	1,446,480	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			2,035.67000	2.03567	1,877,130	9.22	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,359.49000	1.35949	1,475,830	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			2,002.15000	2.00215	1,845,200	9.23	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,304.31000	1.30431	1,417,470	9.21	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			2,069.59000	2.06959	1,909,460	9.21	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,034.57000	1.03457	1,111,740	8.78	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			4,371.04000	4.37104	4,174,560	8.78	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,054.24000	1.05424	1,132,440	8.79	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			4,328.42000	4.32842	4,132,970	8.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	07/05/2020	Bond Future	8.78	Call			1,015.13000	1.01513	1,091,280	8.76	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			4,413.94000	4.41394	4,216,440	8.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,921.03000	3.92103	3,732,080	9.11	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,065.62000	2.06562	2,195,060	9.12	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,887.61000	3.88761	3,699,700	9.12	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,013.22000	2.01322	2,140,570	9.10	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,954.68000	3.95468	3,764,680	9.10	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,039.33000	2.03933	2,167,730	9.11	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Put			6,749.86000	6.74986	6,495,260	8.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,065.01000	1.06501	1,146,720	8.20	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Put			3,770.31000	3.77031	3,597,450	9.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,233.47000	3.23347	3,397,800	9.41	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,743.94000	3.74394	3,571,960	9.41	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,171.92000	3.17192	3,334,470	9.39	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Put			4,842.85000	4.84285	4,636,580	8.93	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,176.87000	2.17687	2,306,910	8.93	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,800.47000	6.80047	7,035,740	10.89	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,797.24000	3.79724	3,623,480	9.39	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,959.54000	1.95954	1,858,500	10.89	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,202.44000	3.20244	3,365,890	9.40	0.00	0	0
Total R2030 Option												0.00	0	69,640
Total For R2030												0.00	0	147,642
R2032	On	07/11/2019	Bond Future			9.39500	92.67506	9.39500	92.67506		10.96	0.00	0	0
R2032	On	06/02/2020	Bond Future			9.55568	93.73995	9.61012	93.37969		10.38	0.00	0	65,427
R2032	On	07/05/2020	Bond Future			9.63054	91.28164	9.68632	90.91896		10.90	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.70561	92.95889	9.76938	92.55168		10.54	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.77926	90.54662	9.84747	90.11883		11.01	0.00	0	0
Total R2032 Future												0.00	0	65,427
R2032	On	06/02/2020	Bond Future	9.38	Put			2,745.07000	2.74507	2,517,090	10.24	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			1,235.21000	1.23521	1,369,470	10.25	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,704.14000	2.70414	2,478,140	10.25	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			1,262.32000	1.26232	1,398,560	10.26	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,663.81000	2.66381	2,439,790	10.26	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			1,208.63000	1.20863	1,340,910	10.24	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,684.53000	4.68453	4,437,270	10.56	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,339.20000	1.33920	1,451,940	10.54	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,774.35000	4.77435	4,524,410	10.54	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,362.36000	1.36236	1,476,440	10.55	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,729.28000	4.72928	4,480,680	10.55	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,385.76000	1.38576	1,501,180	10.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2020	Bond Future	9.47	Call			2,410.06000	2.41006	2,580,850	10.27	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			4,343.95000	4.34395	4,107,530	10.27	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,352.42000	2.35242	2,520,630	10.24	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			4,417.53000	4.41753	4,178,530	10.24	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,381.15000	2.38115	2,550,650	10.26	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			4,380.62000	4.38062	4,142,910	10.26	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Call			3,676.25000	3.67625	3,888,220	11.02	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			4,225.34000	4.22534	4,009,520	11.02	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,708.28000	3.70828	3,921,340	11.03	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			4,194.37000	4.19437	3,979,640	11.03	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,643.99000	3.64399	3,854,870	11.01	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			4,256.15000	4.25615	4,039,240	11.01	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	65,427
R2035	On	07/11/2019	Bond Future			9.68000	95.40662	9.68000	95.40662		11.95	0.00	0	0
R2035	On	06/02/2020	Bond Future			9.84254	96.49717	9.88102	96.21551		11.32	81,443,611.48	844	115,017
R2035	On	07/05/2020	Bond Future			9.91770	93.74523	9.95683	93.46313		11.96	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.99278	95.46738	10.03873	95.14134		11.57	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.06979	92.76013	10.11922	92.41486		12.17	0.00	0	0
Total R2035 Future												81,443,611.48	844	115,017
R2035	On	06/02/2020	Bond Future	9.60	Call			1,225.68000	1.22568	1,317,460	11.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,312.01000	3.31201	3,122,130	11.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			1,253.54000	1.25354	1,346,800	11.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,264.45000	3.26445	3,076,050	11.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			1,198.03000	1.19803	1,288,330	11.11	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,359.87000	3.35987	3,168,510	11.11	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,827.99000	3.82799	3,666,580	12.00	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,543.01000	2.54301	2,663,700	12.00	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,793.55000	6.79355	6,571,830	11.22	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			947.84000	0.94784	1,008,220	11.22	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,615.08000	1.61508	1,703,720	11.64	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			5,216.89000	5.21689	5,023,430	11.64	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,825.65000	6.82565	7,031,540	13.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,370.89000	1.37089	1,294,680	13.58	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,641.85000	1.64185	1,731,520	11.65	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			5,167.62000	5.16762	4,975,190	11.65	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,668.65000	1.66865	1,759,340	11.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			5,118.47000	5.11847	4,927,060	11.67	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,915.79000	5.91579	6,109,210	13.24	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,656.11000	1.65611	1,567,430	13.24	0.00	0	3,530

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	07/05/2020	Bond Future	9.11	Put			7,215.59000	7.21559	6,987,550	11.10	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			816.83000	0.81683	870,890	11.10	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,948.39000	3.94839	3,783,850	11.96	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,442.80000	2.44280	2,560,360	11.96	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			9,059.93000	9.05993	8,806,190	11.82	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			1,256.17000	1.25617	1,328,470	11.82	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,721.06000	10.72106	10,450,090	11.82	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			896.03000	0.89603	951,100	11.82	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,802.26000	3.80226	3,956,240	12.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,648.19000	4.64819	4,476,130	12.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,835.97000	3.83597	3,990,840	12.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,610.21000	4.61021	4,439,040	12.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,768.38000	3.76838	3,921,480	12.87	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,686.08000	4.68608	4,513,140	12.87	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,339.06000	5.33906	5,534,250	12.51	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,819.95000	3.81995	3,669,870	12.51	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,258.84000	5.25884	5,452,420	12.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,875.81000	3.87581	3,724,120	12.48	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,298.89000	5.29889	5,493,280	12.50	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,847.78000	3.84778	3,696,900	12.50	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												81,443,611.48	844	168,368
R2037	On	07/11/2019	Bond Future			9.83000	91.43983	9.83000	91.43983		12.67	0.00	0	0
R2037	On	06/02/2020	Bond Future			9.98865	88.19815	10.02671	87.91904		12.59	0.00	0	67,032
R2037	On	07/05/2020	Bond Future			10.06764	89.79862	10.10634	89.51890		12.71	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.14809	87.18857	10.19330	86.86684		12.93	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.22173	88.82845	10.27018	88.48841		12.96	0.00	0	0
Total R2037 Future												0.00	0	67,032
R2037	On	06/02/2020	Bond Future	9.68	Put			3,644.13000	3.64413	3,446,470	12.07	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			999.65000	0.99965	1,078,220	12.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,745.73000	3.74573	3,545,190	12.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			1,025.27000	1.02527	1,105,270	12.05	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,694.76000	3.69476	3,495,650	12.05	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			1,051.13000	1.05113	1,132,580	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,548.85000	1.54885	1,633,910	12.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,394.98000	5.39498	5,200,320	12.17	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,575.09000	1.57509	1,661,160	12.19	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,344.34000	5.34434	5,150,690	12.19	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,601.59000	1.60159	1,688,670	12.20	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,294.05000	5.29405	5,101,410	12.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future	9.88	Put			5,093.52000	5.09352	4,904,820	12.80	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,763.17000	2.76317	2,894,260	12.77	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			5,177.92000	5.17792	4,987,280	12.77	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,794.60000	2.79460	2,926,660	12.78	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			5,135.44000	5.13544	4,945,770	12.78	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,826.50000	2.82650	2,959,530	12.80	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,223.07000	4.22307	4,389,940	12.89	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,857.61000	4.85761	4,684,440	12.89	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,258.29000	4.25829	4,426,010	12.90	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,822.12000	4.82212	4,649,800	12.90	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,187.62000	4.18762	4,353,650	12.88	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,892.96000	4.89296	4,718,950	12.88	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	67,032
R2040	On	07/11/2019	Bond Future			9.97000	94.14818	9.97000	94.14818		13.14	0.00	0	0
R2040	On	06/02/2020	Bond Future			10.13498	90.62206	10.17283	90.32604		13.07	0.00	0	44,716
R2040	On	07/05/2020	Bond Future			10.21516	92.26652	10.25365	91.96973		13.22	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.29689	89.45090	10.34168	89.11075		13.48	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.37181	91.13362	10.41973	90.77454		13.53	0.00	0	0
Total R2040 Future												0.00	0	44,716
R2040	On	06/02/2020	Bond Future	9.75	Call			967.73000	0.96773	1,043,780	12.69	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			50.89000	0.05089	57,740	11.02	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,704.57000	15.70457	15,408,900	11.02	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			2.16000	0.00216	2,510	11.02	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,364.60000	4.36460	4,144,630	12.69	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			992.13000	0.99213	1,069,610	12.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,306.34000	4.30634	4,087,800	12.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			942.68000	0.94268	1,017,290	12.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,422.33000	4.42233	4,200,920	12.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,991.24000	9.99124	9,702,070	11.02	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,654.15000	1.65415	1,745,260	12.52	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,664.65000	5.66465	5,458,970	12.52	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,597.34000	1.59734	1,686,270	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,772.92000	5.77292	5,565,060	12.48	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			1,625.60000	1.62560	1,715,620	12.50	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,718.58000	5.71858	5,511,810	12.50	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			3,029.43000	3.02943	3,171,260	13.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			5,361.01000	5.36101	5,162,690	13.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			2,961.67000	2.96167	3,101,430	13.21	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			5,451.23000	5.45123	5,250,840	13.21	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	10.03	Call			2,995.61000	2.99561	3,136,400	13.23	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			5,406.12000	5.40612	5,206,760	13.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			5,329.98000	5.32998	5,145,790	13.59	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			4,541.84000	4.54184	4,717,610	13.60	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			5,291.74000	5.29174	5,108,430	13.60	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,466.96000	4.46696	4,640,960	13.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			5,368.46000	5.36846	5,183,380	13.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,504.33000	4.50433	4,679,220	13.59	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	44,716
R2044	On	07/11/2019	Bond Future			10.02500	90.91851	10.02500	90.91851		13.85	0.00	0	0
R2044	On	06/02/2020	Bond Future			10.19296	87.40811	10.22533	87.15162		13.77	108,298,648.29	1,239	40,160
R2044	On	07/05/2020	Bond Future			10.27080	88.99417	10.30362	88.73760		13.93	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.35003	86.24367	10.38869	85.94581		14.22	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.42258	87.86618	10.46407	87.55055		14.29	0.00	0	0
Total R2044 Future												108,298,648.29	1,239	40,160
R2044	On	06/02/2020	Bond Future	9.74	Call			849.69000	0.84969	906,570	13.35	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			5,191.32000	5.19132	5,375,200	15.45	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			986.63000	0.98663	914,020	15.45	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.78	Put			4,586.17000	4.58617	4,391,290	13.42	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			896.09000	0.89609	955,330	13.39	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,708.74000	4.70874	4,511,490	13.39	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			9,877.05000	9.87705	9,627,420	11.79	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			65.96000	0.06596	72,820	11.79	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,832.43000	4.83243	4,632,820	13.35	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			919.39000	0.91939	979,820	13.40	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,647.19000	4.64719	4,451,130	13.40	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			943.09000	0.94309	1,004,700	13.42	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			853.83000	0.85383	900,730	12.62	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,901.04000	4.90104	4,738,200	13.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			2,232.36000	2.23236	2,326,090	13.56	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,827.49000	8.82749	8,608,520	12.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			639.48000	0.63948	677,080	12.37	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,852.48000	4.85248	4,690,590	13.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			2,265.79000	2.26579	2,360,470	13.58	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,964.72000	7.96472	7,755,050	12.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Put			9,358.70000	9.35870	9,134,750	12.22	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			532.95000	0.53295	565,570	12.22	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			5,200.13000	5.20013	5,031,600	13.46	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			2,036.90000	2.03690	2,124,940	13.46	0.00	0	556

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2020 Bond Future	10.81	Call			5,808.55000	5.80855	5,975,720	14.86	0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			2,006.67000	2.00667	1,917,270	14.86	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			1,703.75000	1.70375	1,781,480	13.28	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			5,785.59000	5.78559	5,606,750	13.28	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			1,732.77000	1.73277	1,811,440	13.30	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			5,730.46000	5.73046	5,552,560	13.30	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Call			7,284.57000	7.28457	7,469,980	15.46	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			1,500.54000	1.50054	1,429,380	15.46	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.79	Call			1,675.23000	1.67523	1,752,040	13.27	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			5,841.35000	5.84135	5,661,590	13.27	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Call			6,908.02000	6.90802	7,089,230	15.30	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			1,611.86000	1.61186	1,536,500	15.30	0.00	0	556
R2044 On 06/08/2020 Bond Future	9.01	Call			590.84000	0.59084	627,080	12.74	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.66	Put			7,707.84000	7.70784	7,494,800	13.43	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Call			1,789.03000	1.78903	1,873,850	13.43	0.00	0	140
R2044 On 06/08/2020 Bond Future	10.93	Call			6,671.42000	6.67142	6,863,610	15.28	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			6,536.77000	6.53677	6,342,620	13.74	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Call			2,422.54000	2.42254	2,527,150	13.75	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Put			6,484.59000	6.48459	6,291,340	13.75	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Call			2,361.02000	2.36102	2,463,820	13.72	0.00	0	0
R2044 On 06/08/2020 Bond Future	11.09	Put			2,350.81000	2.35081	2,255,520	15.59	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.01	Put			12,380.23000	12.38023	12,118,610	12.74	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Put			5,981.36000	5.98136	5,797,200	13.89	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			2,742.82000	2.74282	2,856,520	13.89	0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			7,466.36000	7.46636	7,668,930	15.59	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			6,589.29000	6.58929	6,394,230	13.72	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			2,676.63000	2.67663	2,570,960	15.28	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			2,391.67000	2.39167	2,495,380	13.74	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			9,644.12000	9.64412	9,405,490	12.93	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			1,089.60000	1.08960	1,148,830	12.93	0.00	0	602
R2044 On 05/11/2020 Bond Future	9.97	Put			7,139.71000	7.13971	6,946,520	13.99	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.97	Call			3,250.40000	3.25040	3,372,840	13.99	0.00	0	568
R2044 On 05/11/2020 Bond Future	9.96	Call			3,218.10000	3.21810	3,339,720	13.97	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.38	Call			9,137.25000	9.13725	9,358,000	15.78	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.38	Put			2,639.57000	2.63957	2,544,690	15.78	0.00	0	568
R2044 On 05/11/2020 Bond Future	10.35	Call			4,589.32000	4.58932	4,742,030	14.39	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.35	Put			5,461.83000	5.46183	5,298,910	14.39	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.36	Call			4,627.11000	4.62711	4,780,590	14.40	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.29	Put			11,170.42000	11.17042	10,923,440	13.15	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.29	Call			1,427.38000	1.42738	1,496,030	13.15	0.00	0	568
R2044 On 05/11/2020 Bond Future	9.96	Put			7,189.16000	7.18916	6,995,150	13.97	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 05/11/2020 Bond Future	10.36	Put			5,422.54000	5.42254	5,260,390	14.40	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.34	Call			4,551.67000	4.55167	4,703,600	14.38	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.34	Put			5,501.38000	5.50138	5,337,680	14.38	0.00	0	0
Total R2044 Option									0.00	0	7,269
Total For R2044									108,298,648.29	1,239	47,429
R2048 On 07/11/2019 Bond Future			10.00500	89.98689	10.00500	89.98689		14.28	0.00	0	0
R2048 On 06/02/2020 Bond Future			10.17412	90.82282	10.20633	90.56061		13.53	0.00	0	93,422
R2048 On 07/05/2020 Bond Future			10.24593	88.03134	10.27859	87.76882		14.38	0.00	0	0
R2048 On 06/08/2020 Bond Future			10.31764	89.64771	10.35594	89.34396		13.96	0.00	0	0
R2048 On 05/11/2020 Bond Future			10.39046	86.89518	10.43155	86.57348		14.76	0.00	0	0
Total R2048 Future									0.00	0	93,422
R2048 On 06/02/2020 Bond Future	9.71	Call			825.30000	0.82530	881,420	13.04	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			5,025.22000	5.02522	4,819,130	13.04	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			848.88000	0.84888	906,210	13.06	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			4,960.70000	4.96070	4,755,820	13.06	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			802.29000	0.80229	857,210	13.02	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			5,090.45000	5.09045	4,883,160	13.02	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			1,733.53000	1.73353	1,813,160	13.67	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,898.76000	5.89876	5,715,870	13.67	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,763.29000	1.76329	1,843,890	13.69	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			5,841.55000	5.84155	5,659,630	13.69	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,704.06000	1.70406	1,782,730	13.65	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,956.39000	5.95639	5,772,540	13.65	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			10,871.69000	10.87169	10,629,410	14.16	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			1,281.16000	1.28116	1,342,630	14.16	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			12,911.40000	12.91140	12,653,440	14.16	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			894.84000	0.89484	940,630	14.16	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			4,244.21000	4.24421	4,383,630	15.84	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			5,574.01000	5.57401	5,409,680	15.84	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			4,286.55000	4.28655	4,426,780	15.87	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			5,535.19000	5.53519	5,371,670	15.87	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			4,202.03000	4.20203	4,340,640	15.82	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			5,613.12000	5.61312	5,447,980	15.82	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,646.29000	3.64629	3,779,430	14.53	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			6,800.47000	6.80047	6,611,910	14.53	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,576.92000	3.57692	3,708,390	14.50	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			6,897.67000	6.89767	6,707,440	14.50	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,611.52000	3.61152	3,743,830	14.51	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			6,848.91000	6.84891	6,659,520	14.51	0.00	0	0
Total R2048 Option									0.00	0	23,640

Contract 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 R2048												0.00	0	117,062
R207	On	07/11/2019	Bond Future			6.85000	102.39513	6.85000	102.39513		0.06	0.00	0	0
Total R207 Future												0.00	0	0
Total For R207												0.00	0	0
R208	On	07/11/2019	Bond Future			6.62500	100.94576	6.62500	100.94576		0.77	0.00	0	0
R208	On	06/02/2020	Bond Future			6.55804	102.66713	6.60403	102.61752		0.61	718,669.91	7	11,613
R208	On	07/05/2020	Bond Future			6.32336	101.12710	6.37743	101.08106		0.56	0.00	0	0
R208	On	06/08/2020	Bond Future			5.85303	102.99580	5.99668	102.90670		0.41	0.00	0	0
R208	On	05/11/2020	Bond Future			4.73511	101.51805	5.00842	101.41291		0.24	0.00	0	0
Total R208 Future												718,669.91	7	11,613
R208	On	06/02/2020	Bond Future	6.13	Call			6.36000	0.00636	9,020	0.62	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			519.41000	0.51941	472,460	0.62	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			6.75000	0.00675	9,560	0.62	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			508.94000	0.50894	462,140	0.62	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			6.04000	0.00604	8,570	0.62	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			529.96000	0.52996	482,880	0.62	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,357.04000	1.35704	1,311,030	0.58	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.06000	0.00006	0,090	0.58	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,348.35000	1.34835	1,302,340	0.58	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.06000	0.00006	0,090	0.58	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,339.66000	1.33966	1,293,650	0.58	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.05000	0.00005	0,080	0.58	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			42.17000	0.04217	64,500	0.39	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			319.70000	0.31970	252,930	0.39	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			43.77000	0.04377	66,660	0.40	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			315.07000	0.31507	248,860	0.40	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			45.42000	0.04542	68,860	0.40	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			310.49000	0.31049	244,830	0.40	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			149.18000	0.14918	91,390	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			61.98000	0.06198	108,070	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			153.69000	0.15369	94,640	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			63.37000	0.06337	110,080	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			151.23000	0.15123	92,800	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			65.17000	0.06517	112,520	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												718,669.91	7	11,613
R209	On	07/11/2019	Bond Future			9.69000	72.75389	9.69000	72.75389		13.48	0.00	0	0
R209	On	06/02/2020	Bond Future			9.84653	73.49427	9.88405	73.25951		12.88	108,477,542.52	1,476	102,641
R209	On	07/05/2020	Bond Future			9.91650	71.67686	9.95465	71.44114		13.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2020	Bond Future			9.98636	72.99341	10.03058	72.72365		13.12	0.00	0	0
R209	On	05/11/2020	Bond Future			10.05455	71.21481	10.10187	70.92971		13.74	0.00	0	0
Total R209 Future												108,477,542.52	1,476	102,641
R209	On	06/02/2020	Bond Future	9.51	Call			871.12000	0.87112	936,930	12.57	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,262.59000	3.26259	3,093,640	12.57	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			891.89000	0.89189	958,870	12.59	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,217.93000	3.21793	3,050,150	12.59	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			850.66000	0.85066	915,320	12.56	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,307.65000	3.30765	3,137,550	12.56	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			3,774.84000	3.77484	3,593,460	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			658.00000	0.65800	711,380	12.38	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,381.38000	1.38138	1,455,160	13.10	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,527.68000	4.52768	4,365,740	13.10	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,404.26000	1.40426	1,478,890	13.12	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,484.98000	4.48498	4,323,890	13.12	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,358.72000	1.35872	1,431,650	13.09	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,570.68000	4.57068	4,407,890	13.09	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.03000	0.00003	0,040	11.47	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,684.65000	36.68465	36,414,900	11.47	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.03000	0.00003	0,040	11.47	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,576.30000	36.57630	36,306,550	11.47	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.03000	0.00003	0,040	11.47	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,793.14000	36.79314	36,523,390	11.47	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,574.87000	3.57487	3,714,270	13.74	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			4,190.70000	4.19070	4,045,000	13.74	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,606.38000	3.60638	3,746,490	13.76	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			4,161.42000	4.16142	4,016,430	13.76	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,638.00000	3.63800	3,778,830	13.77	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			4,132.32000	4.13232	3,988,050	13.77	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												108,477,542.52	1,476	110,141
R210	On	07/11/2019	Bond Future			187.18458	187.18458	187.18458	187.18458			0.00	0	0
R210	On	06/02/2020	Bond Future			190.03368	190.03368	189.94149	189.94149			0.00	0	1,772
R210	On	07/05/2020	Bond Future			190.87851	190.87851	190.79237	190.79237			0.00	0	0
R210	On	06/08/2020	Bond Future			194.48125	194.48125	194.31496	194.31496			0.00	0	0
R210	On	05/11/2020	Bond Future			195.40728	195.40728	195.20924	195.20924			0.00	0	0
Total R210 Future												0.00	0	1,772
Total For R210												0.00	0	1,772
R212	On	07/11/2019	Bond Future			161.44884	161.44884	161.44884	161.44884			0.00	0	0
R212	On	06/02/2020	Bond Future			161.91334	161.91334	161.93990	161.93990			0.00	0	6,495

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	07/05/2020	Bond Future			164.89082	164.89082	164.92487	164.92487			0.00	0	0
R212	On	06/08/2020	Bond Future			165.70923	165.70923	165.67617	165.67617			0.00	0	0
R212	On	05/11/2020	Bond Future			168.81769	168.81769	168.75955	168.75955			0.00	0	0
Total R212 Future												0.00	0	6,495
Total For R212												0.00	0	6,495
R213	On	07/11/2019	Bond Future			9.26000	85.76324	9.26000	85.76324		10.51	0.00	0	0
R213	On	06/02/2020	Bond Future			9.42638	86.72881	9.47065	86.46320		10.01	0.00	0	24,070
R213	On	07/05/2020	Bond Future			9.49523	84.75098	9.54039	84.48465		10.40	0.00	0	0
R213	On	06/08/2020	Bond Future			9.56355	86.30893	9.61644	86.00258		10.03	0.00	0	0
R213	On	05/11/2020	Bond Future			9.63443	84.37970	9.69138	84.05577		10.40	0.00	0	0
Total R213 Future												0.00	0	24,070
R213	On	06/02/2020	Bond Future	9.27	Call			1,124.94000	1.12494	1,223,700	9.80	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,337.84000	2.33784	2,170,990	9.80	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			1,149.53000	1.14953	1,249,790	9.81	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,301.43000	2.30143	2,136,080	9.81	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			1,100.67000	1.10067	1,197,950	9.79	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			2,374.63000	2.37463	2,206,300	9.79	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			4,249.34000	4.24934	4,061,720	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,070.65000	1.07065	1,147,350	9.80	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			4,333.00000	4.33300	4,143,370	9.80	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,090.47000	1.09047	1,168,160	9.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			4,290.93000	4.29093	4,102,290	9.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,110.71000	1.11071	1,189,420	9.83	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,048.50000	2.04850	2,172,150	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,963.33000	3.96333	3,780,630	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,074.97000	2.07497	2,199,620	9.77	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,930.28000	3.93028	3,748,580	9.77	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,101.61000	2.10161	2,227,260	9.79	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,897.46000	3.89746	3,716,760	9.79	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,814.69000	3.81469	3,648,510	10.53	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,267.88000	3.26788	3,426,480	10.55	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,788.46000	3.78846	3,623,130	10.55	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,299.01000	3.29901	3,458,450	10.56	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,762.41000	3.76241	3,597,920	10.56	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,236.88000	3.23688	3,394,630	10.53	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,070
R214	On	07/11/2019	Bond Future			9.93500	71.10132	9.93500	71.10132		14.66	0.00	0	0
R214	On	06/02/2020	Bond Future			10.10217	71.76090	10.13430	71.55361		13.97	0.00	0	17,710
R214	On	07/05/2020	Bond Future			10.17204	69.76518	10.20459	69.55758		14.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future			10.24167	71.04630	10.27979	70.80609		14.34	0.00	0	0
R214	On	05/11/2020	Bond Future			10.31247	69.08515	10.35333	68.83065		15.10	0.00	0	0
Total R214 Future												0.00	0	17,710
R214	On	06/02/2020	Bond Future	9.72	Call			850.86000	0.85086	904,000	13.53	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,601.90000	3.60190	3,447,750	13.53	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			872.12000	0.87212	926,260	13.55	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,554.72000	3.55472	3,401,570	13.55	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			829.80000	0.82980	881,960	13.51	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,649.38000	3.64938	3,494,250	13.51	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,634.16000	4.63416	4,461,720	13.12	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			492.34000	0.49234	527,190	13.12	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,931.82000	2.93182	2,792,970	13.77	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			1,196.64000	1.19664	1,265,080	13.77	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			3,054.01000	3.05401	3,179,820	14.74	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			1,253.71000	1.25371	1,172,230	14.74	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,797.60000	6.79760	6,627,290	13.57	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			708.32000	0.70832	745,610	13.57	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			3,929.85000	3.92985	3,801,700	14.62	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			2,013.91000	2.01391	2,093,360	14.62	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,645.22000	4.64522	4,776,170	16.02	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,842.59000	1.84259	1,765,940	16.02	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,621.82000	1.62182	1,690,200	14.40	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,546.11000	4.54611	4,406,890	14.40	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,646.60000	1.64660	1,715,720	14.42	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,502.96000	4.50296	4,364,480	14.42	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,597.44000	1.59744	1,665,090	14.39	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,589.76000	4.58976	4,449,810	14.39	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,556.35000	2.55635	2,655,910	13.98	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,482.32000	4.48232	4,341,670	13.98	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,585.76000	2.58576	2,686,050	14.00	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,446.11000	4.44611	4,306,190	14.00	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,527.10000	2.52710	2,625,930	13.96	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,518.79000	4.51879	4,377,410	13.96	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,818.10000	3.81810	3,942,150	15.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,464.63000	4.46463	4,334,180	15.10	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,849.78000	3.84978	3,974,440	15.11	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,433.32000	4.43332	4,303,480	15.11	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,786.53000	3.78653	3,909,950	15.09	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,496.15000	4.49615	4,365,070	15.09	0.00	0	0
Total R214 Option												0.00	0	6,750

Contract 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 R214										0.00	0	24,460
Total for Bond										940,880,136.29	8,725	1,107,462
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
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

Contract 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 R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 06/02/2020 GOVI			690.57400	690.57400	688.68900	688.68900			0.00	0	1,255
GOVI On 07/05/2020 GOVI			703.11000	703.11000	701.21300	701.21300			0.00	0	0
GOVI On 06/08/2020 GOVI			716.07900	716.07900	713.86300	713.86300			0.00	0	0
Total GOVI Future									0.00	0	1,255
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			144,510.00000	14.45100	125,660,000		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			144,610.00000	14.46100	125,760,000		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			144,410.00000	14.44100	125,560,000		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			187,770.00000	18.77700	168,800,000		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			187,870.00000	18.78700	168,900,000		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			187,670.00000	18.76700	168,700,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			142,670.00000	14.26700	120,510,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			142,770.00000	14.27700	120,610,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			142,570.00000	14.25700	120,410,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,255
Total for GOVI									0.00	0	1,255
AL37 On 06/02/2020 Index Future			677.19500	677.19500	676.10500	676.10500			0.00	0	0
AL37 On 07/05/2020 Index Future			689.48800	689.48800	688.40000	688.40000			0.00	0	0
AL37 On 06/08/2020 Index Future			702.20600	702.20600	700.81800	700.81800			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/02/2020 Index Future			780.91300	780.91300	778.92000	778.92000			0.00	0	0
AL7T On 07/05/2020 Index Future			795.08800	795.08800	793.08500	793.08500			0.00	0	0
AL7T On 06/08/2020 Index Future			809.75400	809.75400	807.39100	807.39100			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			698.30800	698.30800	696.45100	696.45100			0.00	0	414
ALBI On 07/05/2020 Index Future			710.98400	710.98400	709.11600	709.11600			0.00	0	0
ALBI On 06/08/2020 Index Future			724.09800	724.09800	721.90800	721.90800			0.00	0	0
Total ALBI Future									0.00	0	414
Total For ALBI									0.00	0	414
IGOV On 06/02/2020 Index Future			261.49300	261.49300	262.39600	262.39600			0.00	0	1,011
IGOV On 07/05/2020 Index Future			266.30300	266.30300	267.23100	267.23100			0.00	0	47
IGOV On 06/08/2020 Index Future			271.27700	271.27700	272.11400	272.11400			0.00	0	0
Total IGOV Future									0.00	0	1,058
Total For IGOV									0.00	0	1,058
Total for Index									0.00	0	1,472
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.53000	95.53000	95.57000	95.57000			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 :									940,880,136.29	8,725	1,110,240

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.21175			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.22000	102.45518	8.22000	102.43264			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	111.17000	10.00000	111.14100			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
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	99.88135	10.84000	99.85173			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	102.20680	11.37000	102.17576			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	102.32788	11.81000	102.29562			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	39.24123	100.00000	39.15390				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	35.33927	100.00000	35.26149				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABCPI3 On 07/12/2023 Spot Bond			5.01500	5.01500	5.01500	285.70503				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	101.77449				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.49681				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.40264				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.23798				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.56221				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	101.33366				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.90825				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond					0.00000	101.92228				0.00	7,000,000,000	3,500,000,000
Total ABFN20 SPOT										0.00	7,000,000,000	3,500,000,000
Total For ABFN20										0.00	7,000,000,000	3,500,000,000
ABFN21 On 30/05/2022 Spot Bond					0.00000	102.76560				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN22 On 30/05/2024 Spot Bond					0.00000	103.88091				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2: On 25/05/2027 Spot Bond					0.00000	105.52239				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.76370				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.09464				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	102.61772				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.92869				0.00	0	1,200,000,000
Total ABFN27 SPOT										0.00	0	1,200,000,000
Total For ABFN27										0.00	0	1,200,000,000
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.89371				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	102.21790				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	102.10709				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	99.97957				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.14813				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.28338				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.33681				0.00	800,000,000	400,000,000
Total ABFN34 SPOT										0.00	800,000,000	400,000,000
Total For ABFN34										0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.69039				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.35129				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	101.66743				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.47936				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	101.29183				0.00	2,414,000,000	2,307,000,000
Total ABFN39 SPOT										0.00	2,414,000,000	2,307,000,000
Total For ABFN39										0.00	2,414,000,000	2,307,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.31422				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	101.33025				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.34939				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.67503				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.68670				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.69508				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.30856				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK12 On 20/05/2022 Spot Bond					0.00000	99.83065			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	101.79379			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	101.35894			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	99.90856			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			6.56000	6.56000	6.56000	152.53985			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	80.68447	100.00000	80.49877			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			6.87000	6.87000	6.87000	132.53229			0.00	0	4,700,000
Total ABKI03 SPOT									0.00	0	4,700,000
Total For ABKI03									0.00	0	4,700,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	28.93373	100.00000	28.86714			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.19000	8.19000	8.19000	126.41407			0.00	0	330,000,000
Total ABKI04 SPOT									0.00	0	330,000,000
Total For ABKI04									0.00	0	330,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.37086	100.00000	11.34454			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.92113			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			4.32500	203.99504	4.32500	203.95313			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	130.26841			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			4.56000	4.56000	4.56000	173.46939			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			4.26000	4.26000	4.26000	216.00290			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.08000	9.08000	9.08000	97.87122			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			9.89500	9.89500	9.89500	107.20261			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			7.74000	7.74000	7.74000	99.54807			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			10.44000	10.44000	10.44000	104.46258			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.76500	103.10643	7.76500	103.08497		9,628,600,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								9,628,600,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								9,628,600,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			7.64500	100.80828	7.64500	100.78794		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.06485	9.20000	100.04073		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			8.44500	102.74419	8.44500	102.72084		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			7.79500	101.50664	7.79500	101.48532		0.00	0	0	
Total ABS14 SPOT								0.00	0	0	
Total For ABS14								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			8.40000	103.64826	8.40000	103.62483			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			8.69000	107.94384	8.69000	107.91861			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.24000	107.87506	9.24000	107.84829		27,720,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								27,720,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								27,720,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			8.44000	105.86576	8.44000	105.84172			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			7.84500	103.92063	7.84500	103.89879			0.00	0	160,000,000
Total ABS6 SPOT									0.00	0	160,000,000
Total For ABS6									0.00	0	160,000,000
ABS7 On 11/09/2026 Spot Bond			9.12000	99.94983	9.12000	99.92534			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.53228	100.00000	10.50885			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.86500	3.86500	3.86500	297.58501			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			3.57000	159.72074	3.57000	159.69125			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABX01 On 10/07/2024 Spot Bond			11.34000	11.34000	11.34000	102.28783				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.43163				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	101.40181				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.06500	8.06500	8.06500	101.69110				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	244.28915				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	244.30793				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	101.36475				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	111.61700	10.00000	111.58800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.36925				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.56330				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL187 On 20/09/2020 Spot Bond					0.00000	101.71797				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.39449				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.39908				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.39908				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.42447				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.42447				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	165.71015				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	168.98697				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	99.03704				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.35133				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.01768				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.41524				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL221 On 20/09/2021 Spot Bond					0.00000	101.34534				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.32294				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	102.06589				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	103.30454				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	99.84883				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	99.84789				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.96322				0.00	308,000,000	154,000,000
Total AGL01 SPOT										0.00	308,000,000	154,000,000
Total For AGL01										0.00	308,000,000	154,000,000
AGL02 On 11/04/2024 Spot Bond					0.00000	102.66780				0.00	200,000,000	200,000,000
Total AGL02 SPOT										0.00	200,000,000	200,000,000
Total For AGL02										0.00	200,000,000	200,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	103.45905				0.00	0	6,900,000
Total AGT01 SPOT										0.00	0	6,900,000
Total For AGT01										0.00	0	6,900,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.34110				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	100.62489				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B On 18/07/2021 Spot Bond					0.00000	100.38124				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.44864				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.61402				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.61037				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.65043				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	100.69044				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.82112				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.86096				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.42691				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.99276				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.27000	104.12345	9.27000	104.09781				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	102.06250				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	102.15547				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5D On 21/08/2023 Spot Bond					0.00000	102.80604			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	100.86247			0.00	0	0
Total AHF6A1 SPOT									0.00	0	0
Total For AHF6A1									0.00	0	0
AHF6A On 21/08/2024 Spot Bond					0.00000	100.88848			0.00	0	0
Total AHF6A2 SPOT									0.00	0	0
Total For AHF6A2									0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	100.91970			0.00	0	0
Total AHF6B1 SPOT									0.00	0	0
Total For AHF6B1									0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.96132			0.00	0	0
Total AHF6C1 SPOT									0.00	0	0
Total For AHF6C1									0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	101.25264			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		389,051,710,000,000.00	3,890,517,100	3,890,517,100	
Total AHL01U SPOT								389,051,710,000,000.00	3,890,517,100	3,890,517,100	
Total For AHL01U								389,051,710,000,000.00	3,890,517,100	3,890,517,100	
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		391,982,500,000,000.00	73,919,825,000	73,919,825,000	
Total AHL1AU SPOT								391,982,500,000,000.00	73,919,825,000	73,919,825,000	
Total For AHL1AU								391,982,500,000,000.00	73,919,825,000	73,919,825,000	
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000		871,034,210,000,000.00	8,710,342,100	8,710,342,100	
Total AHL1BU SPOT								871,034,210,000,000.00	8,710,342,100	8,710,342,100	
Total For AHL1BU								871,034,210,000,000.00	8,710,342,100	8,710,342,100	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AHY2U SPOT								0.00	0	0	
Total For AHY2U								0.00	0	0	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIG2U SPOT								0.00	0	0	
Total For AIG2U								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			9.13500	107.90050	9.13500	107.87417		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			8.77000	106.03179	8.77000	106.00706				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			10.89000	99.11094	10.89000	99.08239				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			4.71000	175.46031	4.71000	175.42248				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.59792				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	100.19100				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.28063				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	101.22581				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.90425				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.51003				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.54399				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF11 On 16/09/2020 Spot Bond					0.00000	101.32072				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.51000	234.37540	4.51000	234.32610				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03 On 07/12/2033 Spot Bond			4.52500	210.02843	4.52500	209.98417				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.56662				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	100.41679				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	100.36333				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.16582				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	101.53015				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	101.30494				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.93608				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.94275				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	152.19057				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	100.57853				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.01640				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09: On 20/12/2020 Spot Bond					0.00000	91.52259			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	101.79046			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	101.60173			0.00	600,000,000	300,000,000
Total ASN113 SPOT									0.00	600,000,000	300,000,000
Total For ASN113									0.00	600,000,000	300,000,000
ASN115: 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	101.72241			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN134: On 20/12/2020 Spot Bond					0.00000	101.70752			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135: 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
ASN137: On 31/01/2022 Spot Bond			4.30000	157.29103	4.30000	157.25892			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
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
ASN143: On 20/06/2020 Spot Bond					0.00000	102.20091			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN144: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN145: On 20/06/2021 Spot Bond					0.00000	87.31930			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 04/05/2021 Spot Bond					0.00000	100.23963			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	100.24654			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0
ASN14(On 31/01/2022 Spot Bond			4.34500	157.14277	4.34500	157.11051			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	56.85925			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	101.83033			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15(On 31/03/2028 Spot Bond			5.20000	165.60211	5.20000	165.56423			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	100.14662			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	99.88569			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.07508				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	101.71091				0.00	257,400,000	128,700,000
Total ASN174 SPOT										0.00	257,400,000	128,700,000
Total For ASN174										0.00	257,400,000	128,700,000
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	101.50212				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	101.46893				0.00	58,000,000	29,000,000
Total ASN190 SPOT										0.00	58,000,000	29,000,000
Total For ASN190										0.00	58,000,000	29,000,000
ASN19: On 30/06/2022 Spot Bond					0.00000	101.12264				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			4.88500	100.54730	4.88500	100.52520				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.27520				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.28746				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 20/06/2022 Spot Bond					0.00000	101.35737				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	99.70478				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	99.67657				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	101.79679				0.00	170,200,000	85,100,000
Total ASN210 SPOT										0.00	170,200,000	85,100,000
Total For ASN210										0.00	170,200,000	85,100,000
ASN21: On 29/08/2022 Spot Bond					0.00000	101.86872				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	101.59195				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	101.76357				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	101.49913				0.00	0	33,333,334
Total ASN264 SPOT										0.00	0	33,333,334
Total For ASN264										0.00	0	33,333,334
ASN27: On 20/06/2023 Spot Bond					0.00000	101.28267				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	99.97729				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	99.86065				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	99.84004				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN28(On 13/09/2025 Spot Bond					0.00000	101.54467				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29(On 26/09/2023 Spot Bond					0.00000	101.21491				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	101.34238				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	101.58853				0.00	2,666,667	73,333,335
Total ASN310 SPOT										0.00	2,666,667	73,333,335
Total For ASN310										0.00	2,666,667	73,333,335
ASN31(On 17/01/2020 Spot Bond					0.00000	106.25294				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	101.55473				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	100.36696				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond					0.00000	100.98244				0.00	800,000,000	400,000,000
Total ASN317 SPOT										0.00	800,000,000	400,000,000
Total For ASN317										0.00	800,000,000	400,000,000
ASN31(On 31/03/2029 Spot Bond			4.52500	4.52500	4.52500	93.26308				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			4.72000	4.72000	4.72000	89.95096				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	101.29575				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	101.41398				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN33: On 09/05/2024 Spot Bond					0.00000	100.01735				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33: On 20/06/2024 Spot Bond					0.00000	101.30202				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			4.64500	103.93059	4.64500	103.90840				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	101.35726				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	100.04208				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	100.04208				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	101.27514				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	101.34234				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	101.31994				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	101.31994				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	101.84514				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	101.40944				0.00	0	80,000,000
Total ASN369 SPOT										0.00	0	80,000,000
Total For ASN369										0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN37: On 20/12/2024 Spot Bond					0.00000	101.04499			0.00	0	0
Total ASN373 SPOT									0.00	0	0
Total For ASN373									0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	100.99490			0.00	0	0
Total ASN374 SPOT									0.00	0	0
Total For ASN374									0.00	0	0
ASN38: On 29/10/2021 Spot Bond					0.00000	100.38555			0.00	0	0
Total ASN381 SPOT									0.00	0	0
Total For ASN381									0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.39699			0.00	0	0
Total ASN383 SPOT									0.00	0	0
Total For ASN383									0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.39699			0.00	0	0
Total ASN384 SPOT									0.00	0	0
Total For ASN384									0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	100.26353			0.00	0	0
Total ASN386 SPOT									0.00	0	0
Total For ASN386									0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.15746			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.99000	105.80674	7.99000	105.78410		15,980,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT								15,980,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19								15,980,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			8.01500	104.00970	8.01500	103.98725		1,603,000,000,000.00	200,000,000	240,000,000	
Total BAW21 SPOT								1,603,000,000,000.00	200,000,000	240,000,000	
Total For BAW21								1,603,000,000,000.00	200,000,000	240,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.29600	9.30000	101.27071		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	103.40317		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW25 On 08/05/2020 Spot Bond					0.00000	100.63316				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	102.71138				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	99.82078				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.58189				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.00874				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.73433				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.37043				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			11.36500	11.36500	11.36500	105.19405				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	101.46909				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	101.38391				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.25232				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	101.39606				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.00171				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	101.38402				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.17000	11.17000	11.17000	101.35629				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	101.30505				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	101.30505				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	101.30505				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			11.95000	11.95000	11.95000	102.47147				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	101.76326				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	101.27101				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	101.59071				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.59077				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.27102				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.76001				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	104.28080				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.82065				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.57832				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.60774				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.60774				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.60774				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.28014				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.60839				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.60839				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB19 On 30/09/2022 Spot Bond					0.00000	101.60839				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1U 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
BAYD2U 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
BAYD3U 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
BAYD4U 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
BAYD5U 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
BAYD6U 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	101.54983				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	100.01073				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.47576				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.89500	8.89500	8.89500	96.06003				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.73892	100.00000	8.71959				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BDX21 On 05/08/2033 Spot Bond					0.00000	100.21877				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	101.68880				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	99.89713				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			8.72500	99.90447	8.72500	99.88063				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	100.75542				0.00	500,000,000	500,000,000
Total BGL03 SPOT										0.00	500,000,000	500,000,000
Total For BGL03										0.00	500,000,000	500,000,000
BGL04 On 05/02/2020 Spot Bond			8.17000	103.13206	8.17000	103.10940				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			9.86500	103.34571	9.86500	103.31838				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.56196				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.77000	107.22809	9.77000	107.19999				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	102.06011				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			9.56500	102.94578	9.56500	102.91935				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL10 On 05/05/2021 Spot Bond					0.00000	103.56140				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			10.34500	103.11517	10.34500	103.08660				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	103.70122				0.00	4,140,000,000	2,070,000,000
Total BGL12 SPOT										0.00	4,140,000,000	2,070,000,000
Total For BGL12										0.00	4,140,000,000	2,070,000,000
BGL13 On 20/08/2021 Spot Bond			8.77000	107.50124	8.77000	107.47618				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.34196				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	105.74023				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	102.34425				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	105.82619				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.12946				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	104.55341				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	109.01687				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	101.52965				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond					0.00000	102.29983				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.08944				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	99.97875				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			8.51000	103.63102	8.51000	103.60755				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.51333				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.32887				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	100.36994				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	100.37675				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.36693				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0.On 12/10/2028 Spot Bond					0.00000	100.80779				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0.On 21/02/2023 Spot Bond					0.00000	99.82823				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	101.21152				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.61841			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.16209			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	100.64222			0.00	0	0
Total BPPF11 SPOT									0.00	0	0
Total For BPPF11									0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.11426			0.00	0	0
Total BPPF13 SPOT									0.00	0	0
Total For BPPF13									0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	101.11264			0.00	0	0
Total BPPF15 SPOT									0.00	0	0
Total For BPPF15									0.00	0	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	100.46405			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	100.43650			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
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.18413			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.17089				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.01885				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	102.12815				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			8.08500	100.40251	8.08500	100.38109				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.50615				0.00	200,000,000	100,000,000
Total CBL24 SPOT										0.00	200,000,000	100,000,000
Total For CBL24										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			8.09000	104.39131	8.09000	104.36857			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.58731			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.95331			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.43529			0.00	600,000,000	300,000,000
Total CBL29 SPOT									0.00	600,000,000	300,000,000
Total For CBL29									0.00	600,000,000	300,000,000
CCT01 On 23/06/2023 Spot Bond			9.84000	113.07303	9.84000	113.04335			0.00	0	80,000,000
Total CCT01 SPOT									0.00	0	80,000,000
Total For CCT01									0.00	0	80,000,000
CCT02 On 12/06/2024 Spot Bond			9.64000	112.10178	9.64000	112.07295		11,568,000,000,000.00		1,200,000,000	600,000,000
Total CCT02 SPOT								11,568,000,000,000.00		1,200,000,000	600,000,000
Total For CCT02								11,568,000,000,000.00		1,200,000,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.84000	107.21744	9.84000	107.18914			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.93000	104.58386	9.93000	104.55633			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.61720	10.00000	111.58810			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.81954			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	101.39402			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	102.39353			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond					0.00000	100.86912				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.70129				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	101.52876				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.02727				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	101.47649				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.30900				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.17438				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.11933				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.42101				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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	103.71217			0.00	0	417,100,000
Total CLN184 SPOT									0.00	0	417,100,000
Total For CLN184									0.00	0	417,100,000
CLN193 On 29/08/2021 Spot Bond			3.14000	154.20863	3.14000	154.10503			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.27000	4.27000	4.27000	150.44713			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN23(On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31(On 14/11/2022 Spot Bond					0.00000	99.99981				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31(On 14/11/2022 Spot Bond			10.36000	97.95807	10.36000	97.93089				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31(On 20/03/2023 Spot Bond			10.88000	99.28432	10.88000	99.25542				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31(On 20/03/2023 Spot Bond					0.00000	101.50222				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31(On 14/11/2022 Spot Bond					0.00000	99.99982				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	100.80664				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.54000	105.12296	9.54000	105.09605				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	100.22615				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.68000	106.29223	11.68000	106.25909				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond					0.00000	100.23466				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	100.43142				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	109.15651				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			8.36500	103.39017	8.36500	103.36690				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	100.13791	10.98000	100.10851				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.66105	11.00000	101.63115				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.48391				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			11.47000	103.87270	11.47000	103.84087				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.61517				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.33475				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.45638				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	101.66574				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond					0.00000	101.34235				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.53189				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.92700				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	99.99985				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	99.99985				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.34224				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.31992				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.34970				0.00	40,000,000	20,000,000
Total CLN407 SPOT										0.00	40,000,000	20,000,000
Total For CLN407										0.00	40,000,000	20,000,000
CLN409 On 18/07/2020 Spot Bond					0.00000	102.03306				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.90082				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.73519				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.28580				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN41: On 20/09/2020 Spot Bond					0.00000	102.05340			0.00	104,000,000	52,000,000
Total CLN413 SPOT									0.00	104,000,000	52,000,000
Total For CLN413									0.00	104,000,000	52,000,000
CLN41: On 20/09/2020 Spot Bond					0.00000	101.54361			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	100.80988			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	101.45813			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	101.61816			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	104.53394			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	100.56756			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	108.11800			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.93600			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	108.22400			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	102.59752			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.40000			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN429 On 20/12/2020 Spot Bond					0.00000	101.93067				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	149.14000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.81400				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.49800				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	110.09700				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	148.16000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 20/12/2020 Spot Bond					0.00000	101.47656				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.40944				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.11895				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.11895				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	150.67000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.26500	104.05661	8.26500	104.03371				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.57000	156.40412	4.57000	156.37107				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN45: On 31/01/2025 Spot Bond			6.64000	117.00555	6.64000	116.97443			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN45: On 31/01/2025 Spot Bond			6.88000	115.68175	6.88000	115.65025			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN45: On 20/12/2021 Spot Bond					0.00000	101.66603			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN45: On 17/11/2021 Spot Bond					0.00000	99.90599			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN45: On 29/11/2021 Spot Bond					0.00000	102.59075			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN46: On 29/11/2021 Spot Bond					0.00000	101.92121			0.00	226,000,000	113,000,000
Total CLN460 SPOT									0.00	226,000,000	113,000,000
Total For CLN460									0.00	226,000,000	113,000,000
CLN46: On 15/02/2022 Spot Bond					0.00000	102.50986			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN46: On 16/02/2022 Spot Bond			9.53500	105.70777	9.53500	105.68102			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.29000	103.26299	9.29000	103.23722			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0
CLN46: On 14/03/2020 Spot Bond					0.00000	101.38501			0.00	2,669,200,000	1,334,600,000
Total CLN465 SPOT									0.00	2,669,200,000	1,334,600,000
Total For CLN465									0.00	2,669,200,000	1,334,600,000
CLN46: On 27/03/2020 Spot Bond					0.00000	101.10601			0.00	124,000,000	62,000,000
Total CLN467 SPOT									0.00	124,000,000	62,000,000
Total For CLN467									0.00	124,000,000	62,000,000
CLN46: On 28/03/2020 Spot Bond					0.00000	101.07396			0.00	1,039,000,000	519,500,000
Total CLN468 SPOT									0.00	1,039,000,000	519,500,000
Total For CLN468									0.00	1,039,000,000	519,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN466 On 28/03/2022 Spot Bond					0.00000	102.07892			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	99.87080			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	102.20353			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.49143			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	30.99901	100.00000	30.93077			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	102.19455			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	99.90613			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.26490			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	103.11939			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.46500	106.57583	8.46500	106.55169			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.85387			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN487 On 07/12/2021 Spot Bond			11.97000	106.73275	11.97000	106.94754				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.77000	103.60802	8.77000	103.58386				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.19009				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	102.07341				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.49019				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			10.96500	107.07468	10.96500	107.22560				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.80554				0.00	2,149,800,000	1,074,900,000
Total CLN495 SPOT										0.00	2,149,800,000	1,074,900,000
Total For CLN495										0.00	2,149,800,000	1,074,900,000
CLN496 On 04/09/2024 Spot Bond			9.17000	105.39865	9.17000	105.37269				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.24098				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	103.93945				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	99.86115				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.82192				0.00	208,000,000	104,000,000
Total CLN500 SPOT										0.00	208,000,000	104,000,000
Total For CLN500										0.00	208,000,000	104,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN507 On 11/10/2022 Spot Bond					0.00000	100.85269				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.88469				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.88469				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.48833				0.00	162,600,000	81,300,000
Total CLN505 SPOT										0.00	162,600,000	81,300,000
Total For CLN505										0.00	162,600,000	81,300,000
CLN507 On 20/12/2022 Spot Bond					0.00000	101.90345				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	99.71790				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.83882				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.49890				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	102.76526	9.96000	101.61509				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	101.94678	10.01000	100.40111				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	102.05999				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	100.80359	9.60000	100.77296				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN52(On 12/03/2023 Spot Bond					0.00000	101.52887				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52(On 17/09/2020 Spot Bond					0.00000	101.33960				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52(On 27/02/2023 Spot Bond					0.00000	101.88823				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52(On 13/05/2021 Spot Bond					0.00000	100.02274				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52(On 09/09/2022 Spot Bond			9.20000	101.66940	9.20000	101.64427				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52(On 24/04/2021 Spot Bond					0.00000	100.49120				0.00	1,151,400,000	575,700,000
Total CLN525 SPOT										0.00	1,151,400,000	575,700,000
Total For CLN525										0.00	1,151,400,000	575,700,000
CLN52(On 26/04/2023 Spot Bond					0.00000	100.41536				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52(On 21/02/2024 Spot Bond					0.00000	103.07021				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52(On 25/11/2022 Spot Bond					0.00000	103.10787				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52(On 29/11/2021 Spot Bond					0.00000	103.91619				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53(On 12/03/2021 Spot Bond					0.00000	101.46553				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53(On 12/03/2023 Spot Bond					0.00000	101.52887				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53: On 20/06/2023 Spot Bond					0.00000	103.57718				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	101.41706				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond					0.00000	100.67218				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			10.12000	10.12000	10.12000	104.29268				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond					0.00000	98.75870				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	100.47908				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	99.90352				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	101.78218				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	100.76243				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	114.34400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond					0.00000	101.86602				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN54 On 20/12/2023 Spot Bond					0.00000	103.16971			0.00	0	0
Total CLN544 SPOT									0.00	0	0
Total For CLN544									0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.75114			0.00	0	0
Total CLN545 SPOT									0.00	0	0
Total For CLN545									0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.59000	104.41731	9.59000	104.39073			0.00	0	0
Total CLN546 SPOT									0.00	0	0
Total For CLN546									0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.64000	103.04801	9.64000	103.02136			0.00	0	0
Total CLN547 SPOT									0.00	0	0
Total For CLN547									0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.73000	102.00003	9.73000	101.97341			0.00	0	0
Total CLN548 SPOT									0.00	0	0
Total For CLN548									0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.67000	4.67000	4.67000	104.44850			0.00	0	0
Total CLN549 SPOT									0.00	0	0
Total For CLN549									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	255.28200			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.67000	4.67000	4.67000	104.44765			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	110.70300			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	116.99000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55 On 20/12/2020 Spot Bond					0.00000	102.89454				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	99.97610				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	100.04494				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	99.74265				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	100.81886				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	117.13700				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	100.01777				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56 On 12/11/2025 Spot Bond			10.16000	100.05403	10.16000	100.05447				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56 On 12/11/2025 Spot Bond			9.59000	104.25082	9.59000	102.60828				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56 On 08/02/2024 Spot Bond					0.00000	100.14492				0.00	464,000,000	232,000,000
Total CLN564 SPOT										0.00	464,000,000	232,000,000
Total For CLN564										0.00	464,000,000	232,000,000
CLN56 On 21/02/2024 Spot Bond					0.00000	99.84803				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN56 On 17/01/2024 Spot Bond					0.00000	100.83766				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN567 On 04/06/2023 Spot Bond					0.00000	101.74948				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.01494				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.02467				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.02494				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.82000	102.40634	9.82000	100.76573				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.04652				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	100.02381				0.00	780,000,000	390,000,000
Total CLN573 SPOT										0.00	780,000,000	390,000,000
Total For CLN573										0.00	780,000,000	390,000,000
CLN574 On 11/02/2024 Spot Bond					0.00000	100.01518				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	101.44116				0.00	82,000,000	41,000,000
Total CLN575 SPOT										0.00	82,000,000	41,000,000
Total For CLN575										0.00	82,000,000	41,000,000
CLN576 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.50646				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	100.65382				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN579 On 02/04/2024 Spot Bond					0.00000	101.07998				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	101.01265				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	100.01642				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	101.79343				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	101.61384				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	100.61402				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	101.69110				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	102.27380				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	101.59834				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	101.35301				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	101.38489				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN590 On 16/09/2025 Spot Bond					0.00000	101.59303				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59 On 05/12/2026 Spot Bond					0.00000	103.67027				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			4.86000	122.74939	4.86000	100.32620				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	101.95066				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	101.68239				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	101.13457				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	101.95066				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.79885				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	101.03927				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN59 On 10/12/2024 Spot Bond					0.00000	101.50633				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.38489				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.38489				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN60 On 04/06/2023 Spot Bond					0.00000	101.68369				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.37694				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	100.20444				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	100.04349				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	100.86557				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	100.69461				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	101.87948				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	100.39902	9.32000	100.37403				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	100.51135				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	100.86140				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	101.40978				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	101.29510				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN614 On 30/11/2021 Spot Bond					0.00000	101.06434			0.00	776,000,000	388,000,000
Total CLN614 SPOT									0.00	776,000,000	388,000,000
Total For CLN614									0.00	776,000,000	388,000,000
CLN615 On 30/09/2020 Spot Bond					0.00000	100.84305			0.00	0	0
Total CLN615 SPOT									0.00	0	0
Total For CLN615									0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	101.04228			0.00	0	0
Total CLN616 SPOT									0.00	0	0
Total For CLN616									0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	100.79883			0.00	0	0
Total CLN617 SPOT									0.00	0	0
Total For CLN617									0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.75401			0.00	0	0
Total CLN618 SPOT									0.00	0	0
Total For CLN618									0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.40380			0.00	0	0
Total CLN619 SPOT									0.00	0	0
Total For CLN619									0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	100.32670			0.00	0	0
Total CLN620 SPOT									0.00	0	0
Total For CLN620									0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	100.32602			0.00	0	0
Total CLN621 SPOT									0.00	0	0
Total For CLN621									0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	100.28938			0.00	0	0
Total CLN622 SPOT									0.00	0	0
Total For CLN622									0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	100.31431			0.00	0	0
Total CLN623 SPOT									0.00	0	0
Total For CLN623									0.00	0	0
CLN624 On 25/01/2023 Spot Bond					0.00000	100.15518			0.00	0	0
Total CLN624 SPOT									0.00	0	0
Total For CLN624									0.00	0	0
CLN625 On 25/01/2023 Spot Bond			8.99500	100.79230	8.99500	102.72914			0.00	0	0
Total CLN625 SPOT									0.00	0	0
Total For CLN625									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN626 On 19/08/2025 Spot Bond					0.00000	99.87398			0.00	0	0
Total CLN626 SPOT									0.00	0	0
Total For CLN626									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.89500	96.08287	8.89500	96.06003			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.35716			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	99.90686			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			8.57000	116.36245	8.57000	116.33578			0.00	0	80,000,000
Total COJ05 SPOT									0.00	0	80,000,000
Total For COJ05									0.00	0	80,000,000
COJ07 On 23/03/2021 Spot Bond			8.44500	104.47704	8.44500	104.45330			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.15000	110.71550	10.15000	110.68556			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG01 On 09/06/2024 Spot Bond			8.95000	108.93810	8.95000	108.91203			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			9.60500	99.64987	9.60500	99.62433			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			11.28500	95.38943	11.28500	95.36083		4,514,000,000,000.00	0.00	400,000,000	100,000,000
Total COT02 SPOT								4,514,000,000,000.00	0.00	400,000,000	100,000,000
Total For COT02								4,514,000,000,000.00	0.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.24000	94.57812	11.24000	94.54986		0.00	0.00	0	0
Total COT03 SPOT								0.00	0.00	0	0
Total For COT03								0.00	0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.58500	11.58500	11.58500	101.76347		0.00	0.00	0	0
Total CPV01 SPOT								0.00	0.00	0	0
Total For CPV01								0.00	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond					0.00000	101.34592			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.48387			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.28921			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.11670			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.18985			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	101.48324			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	100.32947			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	99.85464			0.00	0	0
Total DENG91 SPOT									0.00	0	0
Total For DENG91									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG9 On 11/09/2020 Spot Bond					0.00000	101.50927				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	101.20500				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	101.13183				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	99.96696				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	102.53205				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	99.84695				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.25868				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.56000	9.56000	9.56000	103.32850				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	99.84334				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			8.21500	104.87947	8.21500	104.85640				0.00	0	40,000,000
Total DV2021 SPOT										0.00	0	40,000,000
Total For DV2021										0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22 On 07/02/2020 Spot Bond			8.14000	102.79925	8.14000	102.77675			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	85.13279	100.00000	84.94361			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			8.32000	106.88954	8.32000	106.86586		29,044,777,216,000.00	3,490,958,800	1,761,924,400	
Total DV23 SPOT								29,044,777,216,000.00	3,490,958,800	1,761,924,400	
Total For DV23								29,044,777,216,000.00	3,490,958,800	1,761,924,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.21080	100.00000	18.17071		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.21080	100.00000	18.17071		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			8.67000	105.88610	8.67000	105.86168		0.00	0	80,000,000	
Total DV24 SPOT								0.00	0	80,000,000	
Total For DV24								0.00	0	80,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.31489	9.69000	102.28859		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	102.31489	9.69000	102.28859		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.19000	96.22225	11.19000	96.19379		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.41161	10.10000	102.38419		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	102.41161	10.10000	102.38419		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	101.77451		0.00	0	0	
Total DVF20 SPOT								0.00	0	0	
Total For DVF20								0.00	0	0	
DVF20B On 28/03/2020 Spot Bond					0.00000	101.11697		0.00	0	0	
Total DVF20B SPOT								0.00	0	0	
Total For DVF20B								0.00	0	0	
DVF20C On 31/08/2020 Spot Bond					0.00000	101.76913		0.00	0	0	
Total DVF20C SPOT								0.00	0	0	
Total For DVF20C								0.00	0	0	
DVF20I On 23/10/2020 Spot Bond					0.00000	100.67394		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.82035				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	101.55625				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22i On 29/08/2022 Spot Bond					0.00000	102.45294				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22i On 24/10/2022 Spot Bond					0.00000	100.83986				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.92092				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.45502				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	101.58168				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	102.21249				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.57153				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2i On 31/05/2024 Spot Bond					0.00000	101.84877				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2i On 31/05/2026 Spot Bond					0.00000	102.19461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	65.61196	100.00000	65.46753				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			8.23000	107.42861	8.23000	107.40507				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			8.30000	111.99750	8.30000	111.97274				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.07500	102.11408	8.07500	102.09208				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			8.17500	104.91935	8.17500	104.89626				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.08000	104.72835	9.08000	104.70280				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			4.77000	102.82294	4.77000	102.80051				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.53500	93.32545	4.53500	93.30582				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	127.70756	2.25000	127.68849				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			4.48000	128.13576	4.48000	128.10884				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			4.51000	113.80969	4.51000	113.78581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.35000	114.03043	4.35000	114.00700				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			4.43000	105.04744	4.43000	105.02556				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			4.50500	95.04363	4.50500	95.02370				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	127.70756	2.25000	127.68849				0.00	0	0
Total EL36/12038 SPOT										0.00	0	0
Total For EL36/12038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	114.87864				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	113.06283				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	102.96400				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.89500	104.91553	7.89500	104.89345				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.90000	105.36434	7.90000	105.34191				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.24000	99.62857	10.24000	99.60123				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			10.99000	10.99000	10.99000	93.90585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.04000	11.04000	11.04000	99.45755				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			10.39000	10.39000	10.39000	103.69789				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.24000	10.24000	10.24000	104.38198				0.00	0	80,000,000
Total EMM07 SPOT										0.00	0	80,000,000
Total For EMM07										0.00	0	80,000,000
EMM07 On 17/07/2032 Spot Bond			11.28000	11.28000	11.28000	87.18038				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	100.59790				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	100.55650				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.68306				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.31649				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.32324				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	101.43463				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.70085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011On 12/06/2020 Spot Bond					0.00000	101.94046				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012On 06/11/2020 Spot Bond					0.00000	100.70359				0.00	0	500,000,000
Total EPF012 SPOT										0.00	0	500,000,000
Total For EPF012										0.00	0	500,000,000
EPF014On 28/05/2021 Spot Bond					0.00000	101.85007				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015On 04/06/2023 Spot Bond					0.00000	101.72239				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016On 07/09/2021 Spot Bond					0.00000	101.50279				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017On 07/09/2023 Spot Bond					0.00000	101.52976				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018On 13/12/2025 Spot Bond					0.00000	101.47097				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019On 12/09/2022 Spot Bond					0.00000	101.46884				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020On 07/11/2022 Spot Bond					0.00000	100.16003				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04LOn 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
EPF05LOn 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
EPF08LOn 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.55799				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	101.28918				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC4: On 07/11/2020 Spot Bond					0.00000	100.12935				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.85015				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	100.45563				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	101.65821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	101.68757				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	100.67269				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01: On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	99.91146				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	99.91408				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	99.90720				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	99.91354				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.30404				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	99.91409				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	99.91087				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	99.91498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	99.91618			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.59000	106.91146	8.59000	106.88703		25,954,212,550,000.00	3,021,445,000	4,807,204,700	
Total ES23 SPOT								25,954,212,550,000.00	3,021,445,000	4,807,204,700	
Total For ES23								25,954,212,550,000.00	3,021,445,000	4,807,204,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.04169	10.00000	103.01437		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			9.64000	92.54243	9.64000	92.51862		69,749,433,376,000.00	7,235,418,400	20,111,945,600	
Total ES26 SPOT								69,749,433,376,000.00	7,235,418,400	20,111,945,600	
Total For ES26								69,749,433,376,000.00	7,235,418,400	20,111,945,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.92996	7.85000	100.90873		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			10.93000	77.05405	10.96000	76.85830		443,878,230,000.00	40,611,000	273,013,100	
Total ES33 SPOT								443,878,230,000.00	40,611,000	273,013,100	
Total For ES33								443,878,230,000.00	40,611,000	273,013,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.24151	7.50000	101.22105		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.30500	77.76676	11.30500	77.74339		21,267,635,256,000.00	1,881,259,200	3,024,001,100	
Total ES42 SPOT								21,267,635,256,000.00	1,881,259,200	3,024,001,100	
Total For ES42								21,267,635,256,000.00	1,881,259,200	3,024,001,100	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.47877	8.50000	100.45591		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.62724		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.44592				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	101.48632				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.31265				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.35723				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.03749	100.00000	13.72101				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	17.93972	100.00000	22.33126				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.21744				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.02217				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.16220				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	99.86738				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	99.97811				0.00	1,800,000,000	900,000,000
Total FIFB16 SPOT										0.00	1,800,000,000	900,000,000
Total For FIFB16										0.00	1,800,000,000	900,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.97735				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.37694				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.59930				0.00	200,000,000	100,000,000
Total FIFC33 SPOT										0.00	200,000,000	100,000,000
Total For FIFC33										0.00	200,000,000	100,000,000
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.13952				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA11 On 17/02/2039 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 FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTE1(On 22/11/2019 Spot Bond					0.00000	103.69096				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF1(On 28/01/2020 Spot Bond					0.00000	102.05110				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG1(On 10/03/2020 Spot Bond					0.00000	101.29800				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1(On 08/04/2020 Spot Bond					0.00000	100.63403				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNZ001(On 17/01/2020 Spot Bond					0.00000	102.35693				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002(On 08/01/2020 Spot Bond					0.00000	101.69400				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	102.85594				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			10.26500	10.26500	10.26500	104.12618				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	102.65399				0.00	500,000,000	500,000,000
Total FRB15 SPOT										0.00	500,000,000	500,000,000
Total For FRB15										0.00	500,000,000	500,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.24068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.55133				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.28929				0.00	500,000,000	4,300,000,000
Total FRB18 SPOT										0.00	500,000,000	4,300,000,000
Total For FRB18										0.00	500,000,000	4,300,000,000
FRB19 On 14/04/2021 Spot Bond			10.26500	103.72905	10.26500	103.70068				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	103.66381				0.00	50,000,000	25,000,000
Total FRB20 SPOT										0.00	50,000,000	25,000,000
Total For FRB20										0.00	50,000,000	25,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	106.12753				0.00	6,175,800,000	3,087,900,000
Total FRB21 SPOT										0.00	6,175,800,000	3,087,900,000
Total For FRB21										0.00	6,175,800,000	3,087,900,000
FRB22 On 08/12/2022 Spot Bond					0.00000	107.41486				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	105.65898				0.00	626,000,000	788,000,000
Total FRB23 SPOT										0.00	626,000,000	788,000,000
Total For FRB23										0.00	626,000,000	788,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	101.44472				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	104.16005				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.86737				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			10.27000	104.20776	10.27000	104.17925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.73000	159.18420	3.73000	159.15413			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			3.87500	3.87500	3.87500	297.47913			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.19000	4.19000	4.19000	131.53130			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			4.36000	176.06401	4.36000	176.02768			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.47000	4.47000	4.47000	93.69088			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.61000	4.61000	4.61000	208.09741			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.19500	84.80811	5.19500	84.78872			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.07000	88.54979	5.07000	88.52984			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.80000	7.80000	7.80000	92.25072			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.62000	8.62000	8.62000	66.21163			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.66000	8.66000	8.66000	65.43716			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			5.04000	5.04000	5.04000	126.25853				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	99.79647				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	94.85587				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
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	102.87336				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	100.16875				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			4.38000	157.02758	4.38000	156.99520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond					0.00000	102.08614				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 31/01/2022 Spot Bond			5.24000	154.23026	5.24000	154.19493				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233: On 20/12/2020 Spot Bond					0.00000	102.07480				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234: On 08/02/2020 Spot Bond					0.00000	101.87011				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	107.36243				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	101.95071				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	107.59692				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	107.17267				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	101.96820				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	101.92202				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	101.25954				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	101.81235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	101.24682				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	100.99788				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	101.86482				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	100.20028				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	106.66363				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	100.99468				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	100.02596				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	101.43333				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	101.22515				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	102.61030				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.08647				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.40106				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	100.80775				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.73259				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.94195				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	103.84482				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	102.86726				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 16/11/2019 Spot Bond					0.00000	99.91887				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	100.36723				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	102.75933				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.34228	9.80000	100.31591				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.47411				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	101.47754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.62577				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.03827				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	102.00433				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	101.43940				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.89963				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.08004				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.03110				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.40522				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.08393				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	100.31278				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond					0.00000	100.31278				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.31550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29(On 20/06/2022 Spot Bond					0.00000	101.48422				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29(On 26/01/2021 Spot Bond					0.00000	100.45638				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29(On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.28697				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29(On 18/04/2021 Spot Bond					0.00000	100.60121				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29(On 18/04/2021 Spot Bond					0.00000	100.59392				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29(On 14/05/2024 Spot Bond					0.00000	99.99989				0.00	200,000,000	100,000,000
Total FRC295 SPOT										0.00	200,000,000	100,000,000
Total For FRC295										0.00	200,000,000	100,000,000
FRC29(On 14/05/2024 Spot Bond					0.00000	99.99991				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29(On 14/05/2024 Spot Bond					0.00000	99.99990				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29(On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	99.97821				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29(On 20/06/2024 Spot Bond					0.00000	101.58846				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30(On 25/04/2023 Spot Bond					0.00000	101.06147				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30(On 30/11/2020 Spot Bond					0.00000	101.35284				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301: On 11/11/2024 Spot Bond					0.00000	100.02451				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	101.78580				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303: On 28/12/2020 Spot Bond					0.00000	100.98248				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	100.21354				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305: On 27/02/2023 Spot Bond					0.00000	101.79595				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	100.04003				0.00	600,000,000	300,000,000
Total FRC307 SPOT										0.00	600,000,000	300,000,000
Total For FRC307										0.00	600,000,000	300,000,000
FRC307: On 31/05/2024 Spot Bond					0.00000	102.30980				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	101.29754				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	101.42139				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	100.91000				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	100.57000				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	101.51392				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	101.01000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	100.95975				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	100.76812				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	100.34547				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	100.59735				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	100.61431				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	100.50526				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	100.63079				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	100.46153				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323 On 20/06/2026 Spot Bond					0.00000	100.22485				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC326 On 20/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.02000	5.02000	5.02000	154.90527				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.96000	4.96000	4.96000	155.09971				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			4.94000	4.94000	4.94000	155.16460				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24U 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
FRD25U 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
FRD26U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.21500	85.15250	5.21500	85.13284				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.11000	97.49679	5.11000	97.47479				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.36720				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.36608				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.90005				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.63254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.62593				0.00	0	700,000,000
Total FRJ23 SPOT										0.00	0	700,000,000
Total For FRJ23										0.00	0	700,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.99988				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.80526				0.00	260,000,000	130,000,000
Total FRJ25 SPOT										0.00	260,000,000	130,000,000
Total For FRJ25										0.00	260,000,000	130,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.67573				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	103.43725				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.57886				0.00	0	23,800,000,000
Total FRJ29 SPOT										0.00	0	23,800,000,000
Total For FRJ29										0.00	0	23,800,000,000
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			4.01800	4.01800	4.01800	105.75074				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			4.35500	4.35500	4.35500	108.18296				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	100.76487				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.48236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.49500	106.11551	4.49500	106.09328				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.46000	211.48542	4.46000	211.44122				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.28500	95.20231	5.28500	95.18038				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			4.49000	4.49000	4.49000	210.76719				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.59000	129.04667	4.59000	129.01934				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	118.58263	3.70500	118.56030				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			4.88500	100.54730	4.88500	100.52520				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.61000	208.14176	4.61000	208.09741				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.66000	207.04166	4.66000	206.99726				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.12000	164.60765	4.12000	115.54231				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.69000	206.38504	4.69000	206.34064				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.85500	88.17617	5.85500	88.15453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.38000	163.45400	5.38000	163.41583				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			5.38500	93.92096	5.38500	93.89907				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			4.90000	169.25461	4.90000	169.21724				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			4.96000	168.51679	4.96000	168.47932				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			5.20000	195.60631	5.20000	195.56156				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	110.76625				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			5.31500	94.81566	5.31500	94.79375				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			5.57000	5.57000	5.57000	91.58422				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.11500	97.43031	5.11500	97.40831				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			4.77000	170.86595	4.77000	170.82882				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			4.97000	200.37888	4.97000	200.33426				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			4.90000	169.25461	4.90000	169.21724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.90000	169.25461	4.90000	169.21724				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.19000	165.72240	5.19000	165.68454				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			4.89000	127.19920	4.89000	127.17123				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.08000	158.01836	4.08000	157.98702				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			5.25000	165.00219	5.25000	164.96423				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.29000	164.52404	5.29000	164.48601				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.86000	127.38259	4.86000	127.35468				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.71000	171.61557	4.71000	171.57855				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.30000	5.30000	5.30000	164.36672				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.70060				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	15.29574				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	18.92996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	21.71121				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.64283				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	13.59729				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	16.66341				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	19.01405				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.36515				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.37136				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	9.93065				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	18.11467				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.67109				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.71408				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	14.54039				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	14.54037				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	18.30536				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	101.37717				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	101.21619				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	103.60162				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	108.19893				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS185 On 20/11/2019 Spot Bond					0.00000	116.99436				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	114.35792				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	123.34713				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	119.07254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	116.93497				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	115.30652				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS19(On 19/03/2020 Spot Bond					0.00000	102.42104				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19(On 23/03/2020 Spot Bond					0.00000	113.20594				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19(On 19/06/2026 Spot Bond					0.00000	58.98304				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19(On 19/06/2026 Spot Bond					0.00000	53.45688				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19(On 05/08/2024 Spot Bond					0.00000	100.19841				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19(On 03/08/2020 Spot Bond					0.00000	107.44376				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19(On 05/08/2025 Spot Bond					0.00000	100.21649				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20(On 12/08/2025 Spot Bond					0.00000	100.04526				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20(On 06/08/2025 Spot Bond					0.00000	101.92263				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20(On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	104.60021				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	100.83548				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	99.82692				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.74276				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.67500	3.67500	3.67500	299.60534				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			3.56500	3.56500	3.56500	300.78262				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.28500	4.28500	4.28500	293.17760				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			3.87000	158.71656	3.87000	158.68598				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	100.39691				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			3.57000	159.72074	3.57000	159.69125				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.23559				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			4.33500	101.02570	4.33500	101.00497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.98000	74.21999	3.98000	106.89212			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.05000	4.05000	4.05000	132.42362			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	132.23184			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			4.47500	4.47500	4.47500	291.20996			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			6.90000	100.00000	6.90000	99.98110			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			7.57000	102.04422	7.57000	102.02350			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.13000	8.13000	8.13000	100.50817			0.00	0	80,000,000
Total FRX23 SPOT									0.00	0	80,000,000
Total For FRX23									0.00	0	80,000,000
FRX24 On 10/12/2024 Spot Bond			8.49200	113.77292	8.49200	113.74707			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.63000	107.90009	8.63000	107.87532			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			8.91000	104.13471	8.91000	104.10992		8,910,000,000,000.00	1,000,000,000	500,000,000	
Total FRX26 SPOT								8,910,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26								8,910,000,000,000.00	1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			8.98000	108.29015	8.98000	108.26402		0.00	0	80,000,000	
Total FRX27 SPOT								0.00	0	80,000,000	
Total For FRX27								0.00	0	80,000,000	
FRX28 On 26/07/2028 Spot Bond			9.28000	107.99132	9.28000	107.96470		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX28 SPOT										0.00	0	0
Total For FRX28										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.65000	103.44728	9.65000	103.42079				0.00	0	700,000,000
Total FRX30 SPOT										0.00	0	700,000,000
Total For FRX30										0.00	0	700,000,000
FRX31 On 21/02/2031 Spot Bond			9.84000	99.90727	9.84000	99.88120				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.87000	105.88490	9.87000	105.85704				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			10.91500	75.77133	10.91500	75.74933				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.94871				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	102.04879				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.77784				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	101.25077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	102.19743				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.94011				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	101.47976				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.75440				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	100.17220				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.81961				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	101.84147				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.98354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	102.15835			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	102.26759			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
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	104.07925	4.15000	104.05835				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.80445				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.90270				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.57457				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.96074				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	102.62959				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.89878				0.00	1,200,000,000	600,000,000
Total GRT15 SPOT										0.00	1,200,000,000	600,000,000
Total For GRT15										0.00	1,200,000,000	600,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	101.91653				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			9.01000	104.48597	9.01000	104.46081				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.59471				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.37591				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.08814				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.04000	100.22367	10.04000	100.19686				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.65622				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	100.87551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	102.18541				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.63027				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	102.87624				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.17162				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	101.41614				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	101.45147				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.91896				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.76473				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.60522				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.62038				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.95517				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	101.09286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.04064				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.32304				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										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
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T4U SPOT										0.00	0	0
Total For H7T4U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	100.76260				0.00	0	0
Total HC2T4 SPOT										0.00	0	0
Total For HC2T4										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.69431				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
HIL02U On 31/10/2022 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 HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.80118				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.81137				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	101.18908				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.07990				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.51082				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.75208				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.56453				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				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	99.84979				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.08582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.04302			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			7.47000	104.36016	7.47000	104.33937			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	63.11940	100.00000	62.98046			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.18500	294.27907	4.18500	294.21972			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			4.37500	4.37500	4.37500	294.74920			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			4.54500	77.76222	4.54500	94.94324			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			10.89000	90.76535	10.89000	90.73920		1,742,400,000,000.00	160,000,000	172,650,000,000	
Total HWAY34 SPOT								1,742,400,000,000.00	160,000,000	172,650,000,000	
Total For HWAY34								1,742,400,000,000.00	160,000,000	172,650,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.71021	100.00000	11.68444		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			10.89000	90.44688	10.89000	90.42083		54,450,000,000,000.00	5,000,000,000	6,410,000,000	
Total HWAY35 SPOT								54,450,000,000,000.00	5,000,000,000	6,410,000,000	
Total For HWAY35								54,450,000,000,000.00	5,000,000,000	6,410,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.70988	100.00000	11.68410		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	100.72902			0.00	0	16,050,000,000
Total HWF11 SPOT									0.00	0	16,050,000,000
Total For HWF11									0.00	0	16,050,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.53333			0.00	4,000,000,000	4,150,000,000

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 HWF12 SPOT									0.00	4,000,000,000	4,150,000,000
Total For HWF12									0.00	4,000,000,000	4,150,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800			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			3.44500	136.38462	3.44000	136.39296		431,000,202,619,000.00	415,384,674,200	246,735,901,100	
Total I2025 SPOT								1,000,202,619,000.00	415,384,674,200	246,735,901,100	
Total For I2025								1,000,202,619,000.00	415,384,674,200	246,735,901,100	
I2029 On 31/03/2029 Spot Bond			3.60000	100.77860	3.60000	100.75986		346,902,840,000,000.00	96,361,900,000	110,584,718,000	
Total I2029 SPOT								16,902,840,000,000.00	96,361,900,000	110,584,718,000	
Total For I2029								16,902,840,000,000.00	96,361,900,000	110,584,718,000	
I2033 On 28/02/2033 Spot Bond			3.71500	100.74791	3.71500	100.72873		214,682,985,794,500.00	57,788,152,300	109,620,911,600	
Total I2033 SPOT								14,682,985,794,500.00	57,788,152,300	109,620,911,600	
Total For I2033								14,682,985,794,500.00	57,788,152,300	109,620,911,600	
I2038 On 31/01/2038 Spot Bond			3.75500	117.74312	3.73500	118.05573		219,823,381,315,000.00	58,541,513,000	241,226,227,800	
Total I2038 SPOT								19,823,381,315,000.00	58,541,513,000	241,226,227,800	
Total For I2038								19,823,381,315,000.00	58,541,513,000	241,226,227,800	
I2046 On 31/03/2046 Spot Bond			3.82000	107.63562	3.82000	107.61497		396,075,621,614,000.00	103,684,717,700	173,635,806,100	
Total I2046 SPOT								16,075,621,614,000.00	103,684,717,700	173,635,806,100	
Total For I2046								16,075,621,614,000.00	103,684,717,700	173,635,806,100	
I2050 On 31/12/2050 Spot Bond			3.89500	110.32465	3.83000	111.71463		451,215,649,463,000.00	115,844,839,400	353,329,245,422	
Total I2050 SPOT								1,215,649,463,000.00	115,844,839,400	353,329,245,422	
Total For I2050								1,215,649,463,000.00	115,844,839,400	353,329,245,422	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U								0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U								0.00	0	0	
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U								0.00	0	0	
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.80877				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			8.48500	8.48500	8.48500	105.60315				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	102.19150				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.65738				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.48694				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	99.83276				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.13500	294.80155	4.13500	294.74248				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.53399				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.10633				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	99.85476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.15638				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	99.85037				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.20786				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.45742				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	99.91522				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.68232				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.15335				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	99.99987				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.92290				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.76549				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.92812				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.75055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.14894				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.04394				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	101.38741				0.00	1,816,000,000	908,000,000
Total IBL133 SPOT										0.00	1,816,000,000	908,000,000
Total For IBL133										0.00	1,816,000,000	908,000,000
IBL134 On 17/10/2024 Spot Bond					0.00000	100.62289				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.62000	3.62000	3.62000	159.52315				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	111.61700	10.00000	111.58800				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			8.32500	102.20305	8.32500	102.18006				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.08500	103.26571	8.08500	103.24347		84,084,000,000,000.00		10,400,000,000	5,200,000,000	
Total IBL50 SPOT								14,084,000,000,000.00		10,400,000,000	5,200,000,000	
Total For IBL50								14,084,000,000,000.00		10,400,000,000	5,200,000,000	
IBL60 On 17/02/2024 Spot Bond			9.13000	106.37417	9.13000	106.34836				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.71588				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			3.72000	159.21767	3.72000	159.18763				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.25766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.65100				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.22000	106.84986	9.22000	106.82369				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	100.85524				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.06500	103.01626	8.06500	102.99413				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	36.48761	100.00000	36.40729				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	102.01454				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.71998				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.67088				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.65133				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.11857	100.00000	11.09410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.11500	100.73610	8.11500	100.71421				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.85394				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.34000	105.36345	9.34000	105.33731				0.00	0	882,995,400
Total IDC06 SPOT										0.00	0	882,995,400
Total For IDC06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.19265				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.69000	97.58771	11.69000	97.49777				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.67212				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.65055				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.84000	109.59895	9.84000	109.57019				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.87390				0.00	0	0
Total IDC12 SPOT										0.00	0	0
Total For IDC12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.11039				0.00	0	0
Total IDC13 SPOT										0.00	0	0
Total For IDC13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.04159				0.00	0	0
Total IDC14 SPOT										0.00	0	0
Total For IDC14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.44711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.34264				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.13853				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.40881				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.82812				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.37938				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP10 SPOT										0.00	0	0
Total For IDCP10										0.00	0	0
IDCP11 On 05/04/2025 Spot Bond			100.00000	6.13700	100.00000	6.12342				0.00	0	0
Total IDCP11 SPOT										0.00	0	0
Total For IDCP11										0.00	0	0
IDCP12 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP12 SPOT										0.00	0	0
Total For IDCP12										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.74000	103.67281	8.74000	103.64858				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			8.22500	101.46019	8.22500	101.43784				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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN417U SPOT										0.00	0	0
Total For IN417U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.77429				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.31611				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.33878				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	101.70306				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	90.42847				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.30123				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.23946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.48487				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	101.60171				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			10.36500	106.02194	10.36500	105.99284				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	104.90303				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.66440				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.52482				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.39321				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.20444				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.21856				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.23268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.32710				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	102.00988				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	101.40116				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.20916				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.69762				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01402				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01462				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.15808				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.57516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.04597				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC27 On 24/01/2020 Spot Bond					0.00000	100.39616				0.00	0	0
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.79730	2.75000	100.78983				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			6.86000	146.95627	6.86000	146.91617				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.44000	5.44000	5.44000	123.86096				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.44000	5.44000	5.44000	123.86096				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.71842				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	101.48487				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			10.26500	105.71995	10.26500	105.69120				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.01975				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	104.39544				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.57781				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			5.82000	5.82000	5.82000	152.34173				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	105.39812				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			10.61500	103.76183	10.61500	103.73235				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	104.37117				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			10.50500	10.50500	10.50500	103.31503				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.41924				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			4.77000	155.75121	4.77000	155.71748				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	103.57538				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	101.70396				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.56000	161.33782	5.56000	161.29937				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.15000	7.15000	7.15000	99.94127				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			7.15000	7.15000	7.15000	99.53206				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			7.25000	7.25000	7.25000	99.38801				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.25000	7.25000	7.25000	98.88048				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			7.35000	7.35000	7.35000	98.72763				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.68839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.55130				0.00	0	0
Total IVA979 SPOT										0.00	0	0
Total For IVA979										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.41458				0.00	0	0
Total IVA980 SPOT										0.00	0	0
Total For IVA980										0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.27825				0.00	0	0
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.14229			361,620,000,000,000.00	49,200,000,000	24,600,000,000	
Total IVA982 SPOT									1,620,000,000,000.00	49,200,000,000	24,600,000,000	
Total For IVA982									1,620,000,000,000.00	49,200,000,000	24,600,000,000	
IVA983 On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.06779				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.13500	104.75766	8.13500	104.73497				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	99.84161				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	101.38439				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.17618				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	101.98362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.98500	108.10968	8.98500	108.08374				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.12886				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	100.37080				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.14714				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.61422				0.00	2,000,000	1,000,000
Total IVC105 SPOT										0.00	2,000,000	1,000,000
Total For IVC105										0.00	2,000,000	1,000,000
IVC106 On 13/03/2020 Spot Bond					0.00000	101.50505				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.13495				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	100.58000				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			8.63500	101.47214	8.63500	101.44883				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	99.89247				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	101.47330				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.37653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.50964				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.39468				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	100.53513				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.38261				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.94219				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.88288				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.69745				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.56508				0.00	800,000,000	400,000,000
Total IVC145 SPOT										0.00	800,000,000	400,000,000
Total For IVC145										0.00	800,000,000	400,000,000
IVC146 On 03/12/2020 Spot Bond					0.00000	101.63266				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.19039				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	101.54705				0.00	586,000,000	293,000,000
Total IVC148 SPOT										0.00	586,000,000	293,000,000
Total For IVC148										0.00	586,000,000	293,000,000
IVC149 On 13/12/2021 Spot Bond					0.00000	101.53862				0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC149 SPOT										0.00	800,000,000	400,000,000
Total For IVC149										0.00	800,000,000	400,000,000
IVC152 On 15/12/2024 Spot Bond					0.00000	101.71314				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.19599				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.52013				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	101.67388				0.00	500,000,000	250,000,000
Total IVC157 SPOT										0.00	500,000,000	250,000,000
Total For IVC157										0.00	500,000,000	250,000,000
IVC158 On 02/04/2020 Spot Bond					0.00000	100.92873				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.10210				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.83663				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.06114				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	99.91353				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.40908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.20414				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.76092				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.38581				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	101.52151				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.12276				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.34000	103.87570	8.34000	103.85252				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	101.90989				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	99.74877				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.64180				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP011 On 01/12/2022 Spot Bond					0.00000	101.77066				0.00	0	0
Total KAP011 SPOT										0.00	0	0
Total For KAP011										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	99.76207				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 19/07/2024 Spot Bond					0.00000	100.55338				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	100.29892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.76277			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	100.85030			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			9.83000	120.48367	9.83000	120.45192			0.00	0	80,000,000
Total KW01 SPOT									0.00	0	80,000,000
Total For KW01									0.00	0	80,000,000
LBK11 On 28/11/2019 Spot Bond			8.13500	104.50720	8.13500	104.48398			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	104.45211	9.62000	104.42469			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	102.08494	9.71000	102.05851			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.95297			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	101.89431			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	101.56058			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.45734			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			8.67000	107.89681	8.67000	107.87180		43,350,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								13,350,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								13,350,000,000,000.00	5,000,000,000	2,500,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	102.12479			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.86068			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.99000	106.05794	8.99000	106.03246		71,920,000,000,000.00	8,000,000,000	4,808,716,700	
Total LBK24 SPOT								'1,920,000,000,000.00	8,000,000,000	4,808,716,700	
Total For LBK24								'1,920,000,000,000.00	8,000,000,000	4,808,716,700	
LBK26 On 23/03/2021 Spot Bond					0.00000	101.55842			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	102.58331			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			10.34000	101.25238	10.34000	101.22464			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			8.79500	107.02321	8.79500	106.99804			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.23781			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.91181			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.14242			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	102.23782			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	101.34846			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	101.09709			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.19193			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			7.71500	103.32814	7.71500	103.30689		8,949,400,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								8,949,400,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								8,949,400,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.36752			0.00	0	0
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			9.07000	103.96380	9.07000	103.93860		45,350,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								15,350,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								15,350,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	102.90463			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	104.48768			0.00	0	0
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	104.90407			0.00	0	0
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	100.88310			0.00	0	0
Total LGL10 SPOT								0.00	0	0	
Total For LGL10								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	
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC14U SPOT								0.00	0	0	
Total For LHC14U								0.00	0	0	
LHL19 On 14/11/2019 Spot Bond			12.66500	99.96531	12.66500	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 LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.03305				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.02848				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.03214				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	102.59355				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	100.44145				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	99.85883				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	99.86677				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	99.83998				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.40382				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.35798				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	99.72776				0.00	0	0
Total MAQ153 SPOT										0.00	0	0
Total For MAQ153										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
MAQ16 On 12/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ163 SPOT										0.00	0	0
Total For MAQ163										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	98.82219				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ16 On 18/11/2019 Spot Bond					0.00000	99.92602				0.00	0	0
Total MAQ165 SPOT										0.00	0	0
Total For MAQ165										0.00	0	0
MAQ16 On 21/11/2019 Spot Bond					0.00000	99.86607				0.00	0	0
Total MAQ166 SPOT										0.00	0	0
Total For MAQ166										0.00	0	0
MAQ16 On 25/11/2019 Spot Bond					0.00000	99.79684				0.00	0	0
Total MAQ167 SPOT										0.00	0	0
Total For MAQ167										0.00	0	0
MAQ16 On 29/11/2019 Spot Bond					0.00000	99.72530				0.00	0	0
Total MAQ168 SPOT										0.00	0	0
Total For MAQ168										0.00	0	0
MAQ16 On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	149,000,000,000	149,000,000,000	
Total MAQ169 SPOT										10,000,000,000,000.00	149,000,000,000	149,000,000,000
Total For MAQ169										10,000,000,000,000.00	149,000,000,000	149,000,000,000
MBF05 On 27/03/2020 Spot Bond					0.00000	101.27415				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.89249				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	100.11258				0.00	800,000,000	400,000,000
Total MBF059 SPOT										0.00	800,000,000	400,000,000
Total For MBF059										0.00	800,000,000	400,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	99.91879				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	101.38585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	101.50536				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06: On 30/09/2020 Spot Bond					0.00000	100.93965				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	100.97992				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.74700				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.76543				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	100.22365				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	99.77232				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	99.76790				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.67642				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.37042				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.37313				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	101.04079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	101.05382				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	101.79488				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04: On 26/02/2024 Spot Bond					0.00000	101.75437				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond					0.00000	101.04081				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04: On 27/03/2024 Spot Bond					0.00000	101.05384				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05: On 23/08/2022 Spot Bond					0.00000	99.77474				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	114.01822				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			8.09000	104.06725	8.09000	104.04458			6,472,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT									6,472,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02									6,472,000,000,000.00	800,000,000	400,000,000	
MMIG0: On 01/06/2020 Spot Bond					0.00000	102.01591			0.00	0	0	
Total MMIG03 SPOT									0.00	0	0	
Total For MMIG03									0.00	0	0	
MMIG0: On 12/08/2025 Spot Bond			11.29000	11.29000	11.29000	102.88909			0.00	0	0	
Total MMIG04 SPOT									0.00	0	0	
Total For MMIG04									0.00	0	0	
MMIG0: On 12/08/2022 Spot Bond			9.47000	106.06105	9.47000	106.03438			19,887,000,000,000.00	2,100,000,000	1,050,000,000	
Total MMIG05 SPOT									19,887,000,000,000.00	2,100,000,000	1,050,000,000	
Total For MMIG05									19,887,000,000,000.00	2,100,000,000	1,050,000,000	
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.58020			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.34614				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	114.10925				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.32241				0.00	800,000,000	400,000,000
Total MTN06 SPOT										0.00	800,000,000	400,000,000
Total For MTN06										0.00	800,000,000	400,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.29156				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.47004				0.00	0	500,000,000
Total MTN08 SPOT										0.00	0	500,000,000
Total For MTN08										0.00	0	500,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.83975				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.12310				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	102.11716				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.36880				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.72626				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01240				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	101.72704				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.77676				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	101.83466				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.68921				0.00	62,000,000	31,000,000
Total MTN19 SPOT										0.00	62,000,000	31,000,000
Total For MTN19										0.00	62,000,000	31,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	101.73811				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.08969				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	101.55191				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	99.81513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	99.81647				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	99.81868				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.35970				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.41422				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.42005				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	101.34967				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	101.60311				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	103.04363				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.17212				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.23483				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	101.45422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.64055			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	101.81176			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			8.59000	99.05270	8.59000	99.03006			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			7.60500	104.81134	7.60500	104.78997			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.07000	105.93264	9.07000	105.90711			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.29000	104.04287	10.29000	104.01450			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	100.63909			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.33502			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.33945			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.43128			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.43824			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.79000	105.24275	7.79000	105.22089			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			7.77500	103.46020	7.77500	103.43852			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	101.44579	9.38000	101.42025			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			8.87000	104.54599	8.87000	104.52106			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			7.68500	106.00145	7.68500	105.97962			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			7.93500	103.99469	7.93500	103.97271			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			8.67500	105.58012	8.67500	105.55575			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/On 22/04/2026 Spot Bond			9.03000	105.05672	9.03000	105.03137		22,033,200,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								22,033,200,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								22,033,200,000,000.00	2,440,000,000	1,220,000,000	
NBK18/On 01/06/2020 Spot Bond			8.42000	104.65502	8.42000	104.63144		0.00	0	1,500,000,000	
Total NBK18A SPOT								0.00	0	1,500,000,000	
Total For NBK18A								0.00	0	1,500,000,000	
NBK19/On 01/06/2022 Spot Bond			8.46500	107.02983	8.46500	107.00559		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			9.29000	109.87766	9.29000	109.85041		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20/On 25/06/2021 Spot Bond					0.00000	101.26753		0.00	0	0	
Total NBK20B SPOT								0.00	0	0	
Total For NBK20B								0.00	0	0	
NBK21/On 21/07/2027 Spot Bond			10.05000	106.40337	10.05000	106.37503		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			8.45000	104.12149	8.45000	104.09807				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			9.56000	104.94144	9.56000	104.91482				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.26041				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			9.54000	107.57560	9.54000	107.54837			19,080,000,000,000.00	2,000,000,000	1,000,000,000	
Total NBK24A SPOT									19,080,000,000,000.00	2,000,000,000	1,000,000,000	
Total For NBK24A									19,080,000,000,000.00	2,000,000,000	1,000,000,000	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.01259				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			8.77000	8.77000	8.77000	107.80692				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	102.93543				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	16.08588	100.00000	16.05008				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.60167				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.85000	106.27376	9.85000	106.24569				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			8.41000	107.84627	8.41000	107.82213				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.32711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.29000	108.96635	9.29000	108.93947				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			8.40500	106.45392	8.40500	106.43011				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	100.72216				0.00	0	300,000,000
Total NBK30B SPOT										0.00	0	300,000,000
Total For NBK30B										0.00	0	300,000,000
NBK31/ On 09/11/2023 Spot Bond			8.44000	103.37669	8.44000	103.35321				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	99.90860				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	100.96056				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	101.63666				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.67980				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.39056				0.00	800,000,000	400,000,000
Total NBK38B SPOT										0.00	800,000,000	400,000,000
Total For NBK38B										0.00	800,000,000	400,000,000
NBK4 On 28/10/2024 Spot Bond			11.06500	11.06500	11.06500	59.46161				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	104.55685				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	102.12732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.86562				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	104.14993				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.14538				0.00	0	200,000,000
Total NBK44B SPOT										0.00	0	200,000,000
Total For NBK44B										0.00	0	200,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	100.83151				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.10798				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	101.71833				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	100.00908				0.00	0	500,000,000
Total NBK48B SPOT										0.00	0	500,000,000
Total For NBK48B										0.00	0	500,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.51809				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.38490				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	102.08652				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.94702				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	102.31650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.98557				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.11688				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	100.28225				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	100.28710				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.29083				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	100.29646				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	101.33493				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.23500	103.07330	10.23500	103.04503				0.00	0	300,000,000
Total NCLN83 SPOT										0.00	0	300,000,000
Total For NCLN83										0.00	0	300,000,000
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.32746				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			10.27000	102.34195	10.27000	102.31379				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.33493				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.34675				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.36168				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.30585				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	99.91661				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
NED18 On 16/01/2020 Spot Bond					0.00000	100.75878			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	102.70957			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.76500	105.69018	8.76500	105.66554		53,115,900,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT								53,115,900,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20								53,115,900,000,000.00	6,060,000,000	3,030,000,000	
NEDT1.On 21/05/2021 Spot Bond					0.00000	109.12320			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	109.65829			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	100.68406			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.37258			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.34361			0.00	0	500,000,000
Total NGL02 SPOT									0.00	0	500,000,000
Total For NGL02									0.00	0	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
NGL03 On 26/05/2022 Spot Bond					0.00000	102.32260				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	105.53498				0.00	265,000,000	765,000,000
Total NGL04 SPOT										0.00	265,000,000	765,000,000
Total For NGL04										0.00	265,000,000	765,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	101.77698				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.12781				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.90877				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	106.63687				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	100.74962				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	101.87859				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10: On 15/01/2025 Spot Bond					0.00000	101.11920				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	111.61700	10.00000	111.58800				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	100.10773	13.50000	100.07180				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.79783				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 16/04/2022 Spot Bond					0.00000	100.83646				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.42887				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	100.49085				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	99.73554				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	99.69612				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.79986				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	101.67334				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	206.99726				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			4.27000	4.27000	4.27000	177.19295				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.19500	4.19500	4.19500	131.49956				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			4.45000	4.45000	4.45000	93.84700				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI38	On	31/01/2038	Spot Bond			4.88500	4.88500	4.88500	100.52520			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			4.30000	4.30000	4.30000	130.83500			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			4.69000	4.69000	4.69000	128.39992			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			4.74000	4.74000	4.74000	171.20321			0.00	0	0
Total NILB14 SPOT												0.00	0	0
Total For NILB14												0.00	0	0
NILB15	On	31/03/2028	Spot Bond			5.12000	166.56720	5.12000	166.52946			0.00	0	0
Total NILB15 SPOT												0.00	0	0
Total For NILB15												0.00	0	0
NILB17	On	31/01/2038	Spot Bond			4.60000	104.58027	4.60000	104.55808			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			7.51500	104.08832	7.51500	104.06746			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	100.93995			0.00	0	2,000,000,000
Total NN010 SPOT												0.00	0	2,000,000,000
Total For NN010												0.00	0	2,000,000,000
NN011	On	23/06/2021	Spot Bond					0.00000	101.12956			0.00	0	2,500,000,000
Total NN011 SPOT												0.00	0	2,500,000,000
Total For NN011												0.00	0	2,500,000,000
NN013	On	09/09/2020	Spot Bond					0.00000	101.47172			0.00	0	0
Total NN013 SPOT												0.00	0	0
Total For NN013												0.00	0	0
NN014	On	10/09/2024	Spot Bond					0.00000	100.80501			0.00	0	0
Total NN014 SPOT												0.00	0	0
Total For NN014												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN015 On 20/09/2020 Spot Bond					0.00000	100.74796				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	100.57953				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	100.18508				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	109.32550				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	98.76900				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	99.14648				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.75000				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	99.81648				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.50659				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.55799				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	103.10638				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF02 On 01/08/2022 Spot Bond					0.00000	99.59962				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	99.59962				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	99.27451				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	104.83893				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	103.03706				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	105.26709				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	105.13522				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.15000	9.15000	9.15000	103.02703				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	102.02587				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	102.00014				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	102.00252				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.92199				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			8.34500	8.34500	8.34500	103.58275			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	101.99566			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B20 On 22/05/2023 Spot Bond					0.00000	102.09439			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1B21 On 22/05/2022 Spot Bond					0.00000	102.03688			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			8.54500	8.54500	8.54500	103.62743			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C17 On 22/05/2020 Spot Bond					0.00000	102.09443			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	102.32409			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA022 On 31/10/2022 Spot Bond			8.26500	110.76911	8.26500	110.74447			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA023 On 31/05/2023 Spot Bond			4.26500	187.03342	4.26500	186.99530			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA028 On 30/11/2028 Spot Bond			10.53000	115.48638	10.53000	115.45400		133,520,400,000,000.00	12,680,000,000	6,140,000,000	
Total NRA028 SPOT								13,520,400,000,000.00	12,680,000,000	6,140,000,000	
Total For NRA028								13,520,400,000,000.00	12,680,000,000	6,140,000,000	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	17.83178	100.00000	17.79231		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN97U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond					0.00000	100.75853				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.92738				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	102.25016				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.45262				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	100.71282				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.03743				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.48121				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.58903				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	99.81460				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	102.00235				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			7.74000	104.36193	7.74000	104.33986				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.68015				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2020 Spot Bond			8.21000	8.21000	8.21000	101.98947			24,630,000,000,000.00	3,000,000,000	1,500,000,000
Total OML05 SPOT									24,630,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML05									24,630,000,000,000.00	3,000,000,000	1,500,000,000
OML06 On 19/03/2022 Spot Bond			9.07000	104.17814	9.07000	104.15275			27,210,000,000,000.00	3,000,000,000	1,500,000,000
Total OML06 SPOT									27,210,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									27,210,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.39000	103.95865	10.39000	103.92973			20,780,000,000,000.00	2,000,000,000	1,000,000,000
Total OML07 SPOT									20,780,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML07									20,780,000,000,000.00	2,000,000,000	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.18992			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.07000	106.30825	9.07000	106.28234			18,140,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									18,140,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									18,140,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.49000	105.58185	10.49000	105.55219			19,301,600,000,000.00	1,840,000,000	923,600,000
Total OML10 SPOT									19,301,600,000,000.00	1,840,000,000	923,600,000
Total For OML10									19,301,600,000,000.00	1,840,000,000	923,600,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.58729			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
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.50322			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.79675			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.75416			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.86053			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	101.68731			0.00	0	0
Total PMM52 SPOT									0.00	0	0
Total For PMM52									0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.85841			0.00	0	0
Total PMM53 SPOT									0.00	0	0
Total For PMM53									0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.16016			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.95649			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	102.03878			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	102.20336			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	102.22687			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	102.25038			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Spot Bond			8.45500	114.95023	8.49000	114.72785			648,834,562,169,000.00	3,743,209,291,800	924,733,955,600
Total R186 SPOT									18,834,562,169,000.00	743,209,291,800	924,733,955,600
Total For R186									18,834,562,169,000.00	743,209,291,800	924,733,955,600
R197 On 07/12/2023 Spot Bond			3.08000	306.09378	3.06500	306.20552			107,400,813,520,000.00	34,870,394,000	46,768,298,100
Total R197 SPOT									17,400,813,520,000.00	34,870,394,000	46,768,298,100
Total For R197									17,400,813,520,000.00	34,870,394,000	46,768,298,100
R202 On 07/12/2033 Spot Bond			3.71000	229.22601	3.66000	230.42881			959,012,337,094,000.00	258,493,891,400	312,821,556,200
Total R202 SPOT									9,012,337,094,000.00	258,493,891,400	312,821,556,200
Total For R202									9,012,337,094,000.00	258,493,891,400	312,821,556,200
R2023 On 28/02/2023 Spot Bond			7.44000	102.50001	7.47000	102.39263			256,294,343,440,000.00	2,319,394,401,000	1,284,671,621,800
Total R2023 SPOT									6,294,343,440,000.00	319,394,401,000	284,671,621,800
Total For R2023									6,294,343,440,000.00	319,394,401,000	284,671,621,800
R2030 On 31/01/2030 Spot Bond			9.19000	94.52960	9.19000	94.50652			242,577,673,853,000.00	3,073,185,818,700	1,152,126,568,400
Total R2030 SPOT									12,577,673,853,000.00	7,185,818,700	1,152,126,568,400
Total For R2030									12,577,673,853,000.00	7,185,818,700	1,152,126,568,400
R2032 On 31/03/2032 Spot Bond			9.53000	91.83180	9.53000	91.80843			386,441,922,440,000.00	1,824,390,548,000	1,114,123,899,600
Total R2032 SPOT									16,441,922,440,000.00	824,390,548,000	1,114,123,899,600
Total For R2032									16,441,922,440,000.00	824,390,548,000	1,114,123,899,600
R2035 On 28/02/2035 Spot Bond			9.79500	94.62153	9.79500	94.59654			195,409,539,114,000.00	1,857,622,209,200	1,327,264,338,800
Total R2035 SPOT									15,409,539,114,000.00	857,622,209,200	327,264,338,800
Total For R2035									15,409,539,114,000.00	857,622,209,200	327,264,338,800
R2037 On 31/01/2037 Spot Bond			9.94500	90.65091	9.94500	90.62700			324,141,489,464,000.00	1,339,782,955,200	1,027,675,838,800
Total R2037 SPOT									14,141,489,464,000.00	339,782,955,200	1,027,675,838,800
Total For R2037									14,141,489,464,000.00	339,782,955,200	1,027,675,838,800
R2040 On 31/01/2040 Spot Bond			10.09000	93.26475	10.09000	93.23981			975,218,380,292,000.00	1,484,164,358,800	1,035,169,720,200
Total R2040 SPOT									15,218,380,292,000.00	484,164,358,800	1,035,169,720,200
Total For R2040									15,218,380,292,000.00	484,164,358,800	1,035,169,720,200
R2044 On 31/01/2044 Spot Bond			10.14500	90.01989	10.14500	89.99569			943,703,148,460,000.00	1,078,728,748,000	1,292,097,580,400
Total R2044 SPOT									13,703,148,460,000.00	78,728,748,000	292,097,580,400
Total For R2044									13,703,148,460,000.00	78,728,748,000	292,097,580,400
R2048 On 28/02/2048 Spot Bond			10.12500	89.06110	10.12500	89.03680			863,218,198,025,000.00	1,961,799,328,200	1,361,185,593,800
Total R2048 SPOT									13,218,198,025,000.00	961,799,328,200	361,185,593,800
Total For R2048									13,218,198,025,000.00	961,799,328,200	361,185,593,800
R207 On 15/01/2020 Spot Bond			6.91000	102.44198	6.92000	102.42109			670,961,000,000,000.00	97,100,000,000	29,050,000,000
Total R207 SPOT									10,961,000,000,000.00	97,100,000,000	29,050,000,000
Total For R207									10,961,000,000,000.00	97,100,000,000	29,050,000,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	31/03/2021	Spot Bond			6.69500	100.90901	6.69500	100.89086			239,458,090,957,000.00	931,957,892,600	618,025,800,000
Total R208 SPOT												19,458,090,957,000.00	931,957,892,600	618,025,800,000
Total For R208												19,458,090,957,000.00	931,957,892,600	618,025,800,000
R209	On	31/03/2036	Spot Bond			9.78000	72.23574	9.81000	72.02685			271,148,802,720,000.00	1,868,215,624,000	1,799,430,925,000
Total R209 SPOT												1,148,802,720,000.00	868,215,624,000	799,430,925,000
Total For R209												1,148,802,720,000.00	868,215,624,000	799,430,925,000
R210	On	31/03/2028	Spot Bond			3.56000	186.73526	3.56000	186.70074			114,632,000,000,000.00	32,200,000,000	54,388,529,000
Total R210 SPOT												14,632,000,000,000.00	32,200,000,000	54,388,529,000
Total For R210												14,632,000,000,000.00	32,200,000,000	54,388,529,000
R212	On	31/01/2022	Spot Bond			3.10000	161.31003	3.07000	161.38451			325,600,552,580,000.00	1,072,774,371,800	403,433,811,800
Total R212 SPOT												15,600,552,580,000.00	072,774,371,800	403,433,811,800
Total For R212												15,600,552,580,000.00	072,774,371,800	403,433,811,800
R213	On	28/02/2031	Spot Bond			9.35500	85.24364	9.39000	85.00831			202,109,712,117,500.00	876,762,128,500	422,343,582,000
Total R213 SPOT												12,109,712,117,500.00	876,762,128,500	422,343,582,000
Total For R213												12,109,712,117,500.00	876,762,128,500	422,343,582,000
R214	On	28/02/2041	Spot Bond			10.05500	70.36868	10.05500	70.34962			045,670,492,452,500.00	800,166,135,500	714,840,171,600
Total R214 SPOT												15,670,492,452,500.00	800,166,135,500	714,840,171,600
Total For R214												15,670,492,452,500.00	800,166,135,500	714,840,171,600
RC001U	On	17/10/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT												0.00	0	0
Total For RC001U												0.00	0	0
RC002U	On	02/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT												0.00	0	0
Total For RC002U												0.00	0	0
RC003U	On	30/11/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT												0.00	0	0
Total For RC003U												0.00	0	0
RC004U	On	03/08/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT												0.00	0	0
Total For RC004U												0.00	0	0
RC005U	On	30/06/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT												0.00	0	0
Total For RC005U												0.00	0	0
RC006U	On	14/10/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT												0.00	0	0
Total For RC006U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC007I On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008I On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC012I On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC012U SPOT										0.00	0	0
Total For RC012U										0.00	0	0
RC013I On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF09 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
RDF10 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
RDF11 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
RDF12 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
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0: On 27/11/2019 Spot Bond					0.00000	101.96455				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0: On 30/09/2021 Spot Bond					0.00000	102.28557				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0: On 02/12/2021 Spot Bond					0.00000	101.74069				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1: On 27/03/2020 Spot Bond					0.00000	101.33464				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	101.98649				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.84077				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	101.83182				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	101.46031				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	101.96306				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	100.13279				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.08330				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.20475				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0

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 22/03/2022 Spot Bond					0.00000	101.16356				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.19740				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.23262				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.05200				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	99.83057				0.00	1,000,000,000	1,000,000,000
Total RDFB23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB23										0.00	1,000,000,000	1,000,000,000
RDFB2 On 22/08/2024 Spot Bond					0.00000	99.82405				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	99.98018				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	101.52890				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	100.34470				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.91892				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB16 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	99.84107				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED12 On 12/04/2021 Spot Bond					0.00000	101.00020				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	101.22664				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	101.38023				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.83335				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	102.70472				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	102.27001				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	100.06600				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	100.08161				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	101.11485				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.27787				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.74835				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.54126			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.25052			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.72415			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.77258			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.02000	103.25833	8.02000	103.23615			0.00	0	40,000,000
Total RW21 SPOT									0.00	0	40,000,000
Total For RW21									0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			9.12000	105.39407	9.12000	105.36839			0.00	0	179,077,900
Total RW23 SPOT									0.00	0	179,077,900
Total For RW23									0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			11.01000	100.08712	11.01000	100.05781			0.00	0	80,000,000
Total RW28 SPOT									0.00	0	80,000,000
Total For RW28									0.00	0	80,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.29501			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.15738			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	100.76219			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	103.45249			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.67000	109.52410	9.67000	109.49600		39,260,200,000,000.00	4,060,000,000	2,030,000,000	
Total SBK23 SPOT								39,260,200,000,000.00	4,060,000,000	2,030,000,000	
Total For SBK23								39,260,200,000,000.00	4,060,000,000	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	102.72299		0.00	500,000,000	500,000,000	
Total SBK24 SPOT								0.00	500,000,000	500,000,000	
Total For SBK24								0.00	500,000,000	500,000,000	
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond					0.00000	104.31839		0.00	500,000,000	500,000,000	
Total SBK25 SPOT								0.00	500,000,000	500,000,000	
Total For SBK25								0.00	500,000,000	500,000,000	
SBK26 On 25/04/2021 Spot Bond			9.01500	104.97558	9.01500	104.95030		0.00	0	0	
Total SBK26 SPOT								0.00	0	0	
Total For SBK26								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN01 On 31/07/2021 Spot Bond					0.00000	100.31768			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.25922			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.89500	107.39682	7.89500	107.37411			0.00	0	580,000,000
Total SBS19 SPOT									0.00	0	580,000,000
Total For SBS19									0.00	0	580,000,000
SBS20 On 15/05/2026 Spot Bond			8.86000	105.78603	8.86000	105.76111			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.44652			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.27500	108.92133	8.27500	108.89732			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.20000	94.95565	9.20000	99.02145			0.00	0	80,000,000
Total SBS3 SPOT									0.00	0	80,000,000
Total For SBS3									0.00	0	80,000,000
SBS31 On 12/06/2027 Spot Bond			9.19000	107.35281	9.19000	107.32646			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			9.29000	104.65963	9.29000	104.63353		65,030,000,000,000.00	7,000,000,000	3,500,000,000	
Total SBS34 SPOT								5,030,000,000,000.00	7,000,000,000	3,500,000,000	
Total For SBS34								5,030,000,000,000.00	7,000,000,000	3,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	100.48495			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.81000	102.34508	7.81000	102.32353			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			8.58000	104.77438	8.58000	104.75046			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS39 On 29/01/2030 Spot Bond			9.62500	103.39318	9.62500	103.36678			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.07000	100.93943	8.07000	100.91773		9,361,200,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								9,361,200,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								9,361,200,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.63268			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			8.17500	104.78676	8.17500	104.76369			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			8.88000	108.12936	8.88000	108.10356			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			9.20000	109.11483	9.20000	109.08787			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	100.77350			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			8.18500	109.54738	8.18500	109.52351			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	101.80995			0.00	0	0
Total SBS47 SPOT								0.00	0	0	
Total For SBS47								0.00	0	0	
SBS48 On 31/01/2020 Spot Bond					0.00000	100.48199			0.00	0	0
Total SBS48 SPOT								0.00	0	0	
Total For SBS48								0.00	0	0	
SBS49 On 31/01/2022 Spot Bond					0.00000	101.24954			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			8.65000	104.31265	8.65000	104.28866			0.00	0	0
Total SBS50 SPOT								0.00	0	0	
Total For SBS50								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS51 On 31/01/2024 Spot Bond			9.38500	9.38500	9.38500	104.11981			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.04001			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	103.16076			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.67536			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.60909			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.06500	105.82409	8.06500	105.80122			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	103.06979			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.71784			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.78724			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.62013			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.84545			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	100.55766			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS64 On 31/01/2029 Spot Bond					0.00000	101.19968				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	99.97891				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	101.07541				0.00	6,400,000,000	1,600,000,000
Total SBS66 SPOT										0.00	6,400,000,000	1,600,000,000
Total For SBS66										0.00	6,400,000,000	1,600,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	101.13380				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			3.96500	296.58640	3.96500	296.52832				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	204.81844				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.92697				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	108.11035				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	103.45810				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.65474				0.00	1,600,000,000	2,300,000,000
Total SBT201 SPOT										0.00	1,600,000,000	2,300,000,000
Total For SBT201										0.00	1,600,000,000	2,300,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.83532				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			9.52000	107.55969	9.52000	107.53236				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT204 On 16/04/2024 Spot Bond					0.00000	100.73131			0.00	438,000,000	219,000,000
Total SBT204 SPOT									0.00	438,000,000	219,000,000
Total For SBT204									0.00	438,000,000	219,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.16020			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.17530			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.70079			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	111.61700	10.00000	111.58800			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	101.35469			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.97712			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	99.97840			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.97778			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	99.97852			0.00	0	0
Total SLRA5 SPOT									0.00	0	0
Total For SLRA5									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.97643			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB3 On 15/11/2020 Spot Bond					0.00000	99.97629				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	99.97626				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	99.97770				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	99.97387				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	99.97508				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	99.97460				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	98.76785				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.01412				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.17000	108.53699	9.17000	108.51041			28,427,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT									28,427,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03									28,427,000,000,000.00	3,100,000,000	1,550,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	102.28382				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	100.04162				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.40591				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2020 Spot Bond					0.00000	102.20529				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.77265				0.00	6,000,000,000	3,000,000,000
Total SPDA12 SPOT										0.00	6,000,000,000	3,000,000,000
Total For SPDA12										0.00	6,000,000,000	3,000,000,000
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.92994				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	102.01944				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	101.16444				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	101.39303				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	101.46217				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	101.33070				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	100.67489				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00 On 15/10/2024 Spot Bond					0.00000	100.69033				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.25269				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS052U SPOT									0.00	0	0
Total For SS052U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.91000	100.69138	7.91000	100.67026			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.13500	99.06860	8.13500	99.04702			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.13500	99.06860	8.13500	99.04702			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			4.85500	4.85500	4.85500	127.38529			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			9.99000	106.74648	9.99000	106.71805			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.26000	74.59704	11.26000	74.57448			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 07/12/2023 Spot Bond					0.00000	101.82636			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	101.38938			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.75996			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	99.90867			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.87625			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	102.85388			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.73253			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			8.87000	103.86835	8.87000	103.84371		6,031,600,000,000.00	680,000,000	340,000,000	
Total SSN041 SPOT								6,031,600,000,000.00	680,000,000	340,000,000	
Total For SSN041								6,031,600,000,000.00	680,000,000	340,000,000	
SSN04: On 31/01/2038 Spot Bond			4.77500	102.08105	4.77500	102.05891		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	98.45838		0.00	0	0	
Total SSN044 SPOT								0.00	0	0	
Total For SSN044								0.00	0	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	100.34549		0.00	0	0	
Total SSN046 SPOT								0.00	0	0	
Total For SSN046								0.00	0	0	
SSN04: On 05/04/2027 Spot Bond					0.00000	100.78866		0.00	0	0	
Total SSN047 SPOT								0.00	0	0	
Total For SSN047								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05(On 08/12/2023 Spot Bond			4.09500	4.09500	4.09500	295.16151			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond					0.00000	101.05938			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05(On 26/10/2020 Spot Bond					0.00000	100.51028			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			6.61700	102.04348	6.61700	102.02532			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05(On 26/10/2022 Spot Bond					0.00000	100.40158			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05(On 03/11/2022 Spot Bond					0.00000	100.23515			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06(On 05/10/2022 Spot Bond					0.00000	100.81606			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			4.78000	4.78000	4.78000	170.70425			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06(On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	131.21428			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06(On 31/01/2038 Spot Bond			5.11500	5.11500	5.11500	97.40831			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			4.44000	4.44000	4.44000	93.92516				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			4.74000	4.74000	4.74000	171.20321				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.87766				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.85424				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.79666				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	101.42353				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.40107				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.34878				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.74347				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0

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 31/07/2021 Spot Bond					0.00000	96.58600				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	100.33988				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	101.93141				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08(On 12/09/2025 Spot Bond					0.00000	101.58357				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	100.21403				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08(On 07/12/2033 Spot Bond			4.53500	4.53500	4.53500	209.76111				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08(On 10/04/2020 Spot Bond					0.00000	104.84259				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	99.87831				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09(On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0

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 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	100.14064				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.51000	98.85594	9.51000	98.83085				0.00	0	80,000,000
Total SZ25 SPOT										0.00	0	80,000,000
Total For SZ25										0.00	0	80,000,000
T13A11 On 21/08/2020 Spot Bond					0.00000	102.05556				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.01500	104.17290	8.01500	104.15065				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	102.04264				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.11500	103.98346	8.11500	103.96098				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.94291				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.06500	103.47323	8.06500	103.45101				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	102.01492				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	101.95794				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A11 On 21/11/2021 Spot Bond					0.00000	102.00425				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	105.51282	8.55000	105.48881				0.00	0	40,000,000
Total T14A12 SPOT										0.00	0	40,000,000
Total For T14A12										0.00	0	40,000,000
T15OM On 21/11/2019 Spot Bond					0.00000	101.80681				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	101.80331				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.27256				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.39389				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	101.37485				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	101.26018				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.89240				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	101.51880				0.00	3,110,000,000	3,110,000,000
Total TFS148 SPOT										0.00	3,110,000,000	3,110,000,000
Total For TFS148										0.00	3,110,000,000	3,110,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.30868				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.65850				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS153 On 06/07/2021 Spot Bond					0.00000	101.00186				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.11882				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	101.58356				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.77882				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	99.91785				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.20681				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	101.20795				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	100.41866				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	101.70068				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	101.73300				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.49086				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	100.50144				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A: 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
TH13A: On 21/08/2020 Spot Bond					0.00000	102.11517				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.21500	102.95947	8.21500	102.93694				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	102.46734				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.10500	103.33808	8.10500	103.31576				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.10903				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.11135				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.17877				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.12387				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	102.10206				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.27174				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.29033				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	102.29498				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.33270				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	102.39957				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	103.03850				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	103.03850				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	103.10818				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	103.06300				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	103.08495				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	101.98588				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	102.03678				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			7.86500	108.97108	7.86500	108.94825				0.00	0	40,000,000
Total TH14A4 SPOT										0.00	0	40,000,000
Total For TH14A4										0.00	0	40,000,000
TH14A: On 21/11/2019 Spot Bond					0.00000	101.96562				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond					0.00000	102.96215				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.02500	106.94182	8.02500	106.91896				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	102.17852				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	102.47619				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	102.08093				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	103.20817				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	103.34797				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	102.22033				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.99134				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	105.24935				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	104.66344				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	101.93448				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0

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	101.98109				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	104.71887				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	102.15519				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.80865				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.90195				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.92530				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	102.03222				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	102.01363				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.65514				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	102.14145				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.63439				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	102.08567				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15D On 21/11/2022 Spot Bond					0.00000	104.71452				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	103.33370				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	102.58057				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A On 21/08/2022 Spot Bond					0.00000	101.89042				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	101.93459				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	108.20210	8.49000	101.93908				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	101.99037				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	102.06242				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	102.56195				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			7.85500	7.85500	7.85500	103.78600				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	83.38362	100.00000	83.20430				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800				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

Contract 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 TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.61221				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.63917				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			8.66000	102.66920	8.66000	102.64529				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.17000	103.39346	9.17000	103.36800				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.94942				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.31392				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.57000	99.33848	9.57000	99.31311				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.49637				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.48158				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.51874				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	101.02133				0.00	0	0
Total TLC08 SPOT										0.00	0	0
Total For TLC08										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	101.22764				0.00	0	0
Total TLC09 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 TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.01000	103.65924	8.01000	103.63687			30,438,000,000,000.00	3,800,000,000	13,900,000,000
Total TN20 SPOT									30,438,000,000,000.00	3,800,000,000	13,900,000,000
Total For TN20									30,438,000,000,000.00	3,800,000,000	13,900,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	57.34038	100.00000	57.21278			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	36.47698	100.00000	36.39581			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			8.84000	106.71314	8.84000	106.68778			119,589,576,184,000.00	13,528,232,600	15,251,878,100
Total TN23 SPOT									119,589,576,184,000.00	13,528,232,600	15,251,878,100
Total For TN23									119,589,576,184,000.00	13,528,232,600	15,251,878,100
TN23/R On 06/11/2023 Spot Bond			100.00000	14.56966	100.00000	14.53724			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			9.97000	100.22019	9.97000	100.19369			918,917,279,022,000.00	92,168,232,600	46,526,171,300
Total TN25 SPOT									918,917,279,022,000.00	92,168,232,600	46,526,171,300
Total For TN25									918,917,279,022,000.00	92,168,232,600	46,526,171,300
TN25/R On 19/08/2025 Spot Bond			100.00000	12.37975	100.00000	12.35250			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			10.12000	93.44244	10.12000	93.41710			95,128,000,000,000.00	9,400,000,000	3,780,000,000
Total TN27 SPOT									95,128,000,000,000.00	9,400,000,000	3,780,000,000
Total For TN27									95,128,000,000,000.00	9,400,000,000	3,780,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.05885	100.00000	9.03869			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			10.79000	99.20663	10.79000	99.17816			209,757,600,000,000.00	19,440,000,000	7,494,800,000
Total TN30 SPOT									209,757,600,000,000.00	19,440,000,000	7,494,800,000
Total For TN30									209,757,600,000,000.00	19,440,000,000	7,494,800,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.00384	8.00000	118.97835			0.00	0	0
Total TN30/R2030 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 TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.77500	93.15394	11.77500	93.12481			144,597,000,000,000.00	12,280,000,000	5,500,000,000
Total TN40 SPOT									14,597,000,000,000.00	12,280,000,000	5,500,000,000
Total For TN40									14,597,000,000,000.00	12,280,000,000	5,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.06417	10.75000	101.03526			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.61700	10.00000	111.58800			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			8.17500	105.65955	8.17500	105.63654			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.36500	105.37602	8.36500	105.35242			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			8.16500	8.16500	8.16500	105.58657			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	101.51343			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	101.55353			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	103.25635			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.78591			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.20191			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.20191			0.00	0	0
Total TRA2D2 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 TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.99977				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	99.99988				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.58000	101.19178	8.58000	101.16843				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	99.99978				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	99.99989				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	99.99977				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	99.99979				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	100.65713				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.70659				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.72983				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.87000	101.79543	8.87000	101.70628				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.34559				0.00	0	0
Total TRA4A5 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 TRA4A5										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.37144				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.38348				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	100.84526	8.62000	100.74060				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.81758				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.42932				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
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	96.92001				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	96.89347				0.00	0	0
Total TSP230 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 TSP230										0.00	0	0
TSP230 On 07/05/2020 Spot Bond					0.00000	96.29763				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP232 On 09/07/2020 Spot Bond					0.00000	95.15763				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP233 On 13/02/2020 Spot Bond					0.00000	98.17323				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP234 On 13/08/2020 Spot Bond					0.00000	96.30939				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP235 On 12/03/2020 Spot Bond					0.00000	97.63901				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP236 On 09/04/2020 Spot Bond					0.00000	97.07413				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP237 On 08/10/2020 Spot Bond					0.00000	93.39921				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.34692				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	100.41350				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.41249				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	100.69691				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 13/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC311 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 TWC311										0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	101.64977				0.00	0	0
Total TWC312 SPOT										0.00	0	0
Total For TWC312										0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	101.55508				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	101.41183				0.00	0	0
Total TWC314 SPOT										0.00	0	0
Total For TWC314										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	100.81158				0.00	0	0
Total TWC315 SPOT										0.00	0	0
Total For TWC315										0.00	0	0
TWC31 On 10/01/2020 Spot Bond					0.00000	100.71162				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	100.57325				0.00	0	0
Total TWC317 SPOT										0.00	0	0
Total For TWC317										0.00	0	0
TWC31 On 27/01/2020 Spot Bond					0.00000	100.41758				0.00	0	0
Total TWC318 SPOT										0.00	0	0
Total For TWC318										0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	100.29721				0.00	0	0
Total TWC319 SPOT										0.00	0	0
Total For TWC319										0.00	0	0
TWC32 On 13/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.34500	104.98755	8.34500	104.96397				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			10.39000	106.23304	10.39000	106.20349				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U 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

Contract 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 VCJA1U										0.00	0	0
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0

Contract 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 VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
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

Contract 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 VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.53873			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.16573			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.87424			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.56307			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	100.64284			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	102.31412			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	102.00144			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0

Contract 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 VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0

Contract 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 VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB10U SPOT									0.00	0	0
Total For VPB10U									0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR841U SPOT									0.00	0	0
Total For VR841U									0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR844U SPOT									0.00	0	0
Total For VR844U									0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR856U SPOT									0.00	0	0
Total For VR856U									0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR857U SPOT									0.00	0	0
Total For VR857U									0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR858U SPOT									0.00	0	0
Total For VR858U									0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR859U SPOT									0.00	0	0
Total For VR859U									0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR860U SPOT									0.00	0	0
Total For VR860U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.16535			0.00	200,000,000	100,000,000
Total WHL01 SPOT									0.00	200,000,000	100,000,000
Total For WHL01									0.00	200,000,000	100,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.39886			0.00	0	0
Total WHL02 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 WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.10974				0.00	0	1,000,000,000
Total WHL03 SPOT										0.00	0	1,000,000,000
Total For WHL03										0.00	0	1,000,000,000
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			7.10500	105.15533	7.10500	105.13537				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			7.41000	106.44466	7.41000	106.42361				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	39.32027	100.00000	39.23371				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										2.47e+017	122,227,801,767	366,352,346,891
Total for SPOT :										2.47e+017	122,227,801,767	366,352,346,891
Total Futures										2.47e+017	122,227,810,492	366,353,242,810
Total Options										0.00	0	214,321
Grand Total:										2.47e+017	122,227,810,492	366,353,457,131