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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/11/2019

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 06/02/2020 Bond Future			10.98666	78.73719	10.99581	78.68490			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.10448	76.37632	11.11400	76.32288			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.22487	77.77687	11.23477	77.72230			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.34689	75.44923	11.35718	75.39354			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.33762	79.63796	11.34145	79.61308			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.45533	76.82256	11.45932	76.79710			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.57390	78.23037	11.57807	78.20423			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.69299	75.44140	11.69732	75.41474			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			136.92851	136.92851	137.13529	137.13529			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.45316	139.45316	139.66339	139.66339			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.58026	140.58026	140.79409	140.79409			0.00	0	0
I2025 On 05/11/2020 Bond Future			143.21842	143.21842	143.43613	143.43613			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future											0.00	0	4,913
Total For I2025											0.00	0	4,913
I2029	On	06/02/2020			101.86211	101.86211	101.86502	101.86502			0.00	0	3,860
I2029	On	07/05/2020			102.62780	102.62780	102.63042	102.63042			0.00	0	0
I2029	On	06/08/2020			104.56513	104.56513	104.56764	104.56764			0.00	0	0
I2029	On	05/11/2020			105.38460	105.38460	105.38699	105.38699			0.00	0	0
Total I2029 Future											0.00	0	3,860
Total For I2029											0.00	0	3,860
I2033	On	06/02/2020			101.65286	101.65286	101.76952	101.76952			0.00	0	6,260
I2033	On	07/05/2020			102.33162	102.33162	102.45025	102.45025			0.00	0	0
I2033	On	06/08/2020			104.26343	104.26343	104.38400	104.38400			0.00	0	0
I2033	On	05/11/2020			104.99854	104.99854	105.12139	105.12139			0.00	0	0
Total I2033 Future											0.00	0	6,260
Total For I2033											0.00	0	6,260
I2038	On	06/02/2020			116.38691	116.38691	116.55572	116.55572			4,073,541.85	35	10,721
I2038	On	07/05/2020			118.53283	118.53283	118.70451	118.70451			0.00	0	0
I2038	On	06/08/2020			119.07674	119.07674	119.25128	119.25128			0.00	0	0
I2038	On	05/11/2020			121.31126	121.31126	121.48910	121.48910			0.00	0	0
Total I2038 Future											4,073,541.85	35	10,721
Total For I2038											4,073,541.85	35	10,721
I2046	On	06/02/2020			107.48988	107.48988	107.39481	107.39481			0.00	0	11,575
I2046	On	07/05/2020			107.72363	107.72363	107.62657	107.62657			0.00	0	0
I2046	On	06/08/2020			109.75712	109.75712	109.65784	109.65784			0.00	0	0
I2046	On	05/11/2020			110.02091	110.02091	109.91984	109.91984			0.00	0	0
Total I2046 Future											0.00	0	11,575
Total For I2046											0.00	0	11,575
I2050	On	06/02/2020			109.66609	109.66609	109.23458	109.23458			4,386,643.60	40	11,725
I2050	On	07/05/2020			111.68808	111.68808	111.24840	111.24840			0.00	0	0
I2050	On	06/08/2020			111.91639	111.91639	111.46812	111.46812			0.00	0	0
I2050	On	05/11/2020			114.01658	114.01658	113.55960	113.55960			0.00	0	0
Total I2050 Future											4,386,643.60	40	11,725
Total For I2050											4,386,643.60	40	11,725
R186	On	06/02/2020			8.36274	112.45547	8.40111	112.24481		6.38	136,071,118.70	1,210	100,418
R186	On	07/05/2020			8.41303	114.50170	8.45345	114.28695		6.21	0.00	0	1,650
R186	On	06/08/2020			8.46272	111.30544	8.50537	111.08638		6.32	0.00	0	0
R186	On	05/11/2020			8.50858	113.39502	8.55359	113.17180		6.12	0.00	0	0
Total R186 Future											136,071,118.70	1,210	102,068
R186	On	06/02/2020	8.56	Call			1,807.92000	1.80792	1,932,540	6.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/02/2020	Bond Future	8.56	Put			941.01000	0.94101	854,970	6.42	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,841.88000	1.84188	1,967,810	6.43	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			920.70000	0.92070	835,970	6.43	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,774.47000	1.77447	1,897,780	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			645.69000	0.64569	708,900	6.18	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			961.86000	0.96186	874,510	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,558.13000	3.55813	3,729,570	6.79	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			335.55000	0.33555	296,330	6.79	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,611.60000	1.61160	1,728,210	6.38	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,071.03000	1.07103	976,980	6.38	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			2,256.86000	2.25686	2,109,410	6.18	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,114.89000	2.11489	2,165,700	6.21	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,868.22000	1.86822	1,704,280	6.21	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			743.46000	0.74346	749,370	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,730.96000	3.73096	3,522,120	5.75	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			5,009.69000	5.00969	4,791,940	5.52	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			359.64000	0.35964	356,640	5.52	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,447.47000	2.44747	2,263,360	6.05	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,522.14000	1.52214	1,552,780	6.05	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,572.95000	3.57295	3,666,510	6.62	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,080.80000	1.08080	959,610	6.62	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,072.26000	1.07226	1,087,620	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,076.92000	3.07692	2,877,530	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,092.60000	1.09260	1,108,640	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,042.97000	3.04297	2,844,260	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,052.15000	1.05215	1,066,840	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,111.12000	3.11112	2,911,060	5.89	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			1,832.12000	1.83212	2,093,290	6.19	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,529.34000	2.52934	2,571,450	6.19	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			1,859.40000	1.85940	2,120,750	6.20	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,504.92000	2.50492	2,547,210	6.20	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			1,805.40000	1.80540	2,066,010	6.18	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,554.35000	2.55435	2,595,900	6.18	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			2,876.64000	2.87664	3,189,060	6.33	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,351.22000	2.35122	2,440,420	6.33	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,814.18000	2.81418	3,125,670	6.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,387.27000	2.38727	2,475,540	6.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Call			2,845.35000	2.84535	3,157,310	6.32	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,369.17000	2.36917	2,457,910	6.32	0.00	0	0
Total R186 Option												0.00	0	46,171

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R186										136,071,118.70	1,210	148,239
R197 On 06/02/2020 Bond Future			303.09794	303.09794	303.23071	303.23071				0.00	0	2,540
R197 On 07/05/2020 Bond Future			308.68648	308.68648	308.82089	308.82089				0.00	0	0
R197 On 06/08/2020 Bond Future			306.71978	306.71978	306.85600	306.85600				0.00	0	0
R197 On 05/11/2020 Bond Future			312.47550	312.47550	312.61391	312.61391				0.00	0	0
Total R197 Future										0.00	0	2,540
Total For R197										0.00	0	2,540
R202 On 06/02/2020 Bond Future			227.67876	227.67876	227.93394	227.93394				0.00	0	8,488
R202 On 07/05/2020 Bond Future			231.87665	231.87665	232.13600	232.13600				0.00	0	0
R202 On 06/08/2020 Bond Future			232.11420	232.11420	232.37806	232.37806				0.00	0	0
R202 On 05/11/2020 Bond Future			236.47008	236.47008	236.73871	236.73871				0.00	0	0
Total R202 Future										0.00	0	8,488
Total For R202										0.00	0	8,488
R2023 On 06/02/2020 Bond Future			7.29974	104.71556	7.32177	104.65590		2.59		0.00	0	42,641
R2023 On 07/05/2020 Bond Future			7.28649	102.68852	7.31078	102.62752		2.67		0.00	0	13,512
R2023 On 06/08/2020 Bond Future			7.25596	104.58257	7.28297	104.52018		2.51		0.00	0	0
R2023 On 05/11/2020 Bond Future			7.21986	102.61061	7.25009	102.54700		2.44		0.00	0	0
Total R2023 Future										0.00	0	56,153
R2023 On 06/02/2020 Bond Future	7.53	Call			839.95000	0.83995	909,850	2.82		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			278.16000	0.27816	288,400	2.82		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			859.56000	0.85956	930,120	2.84		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			270.88000	0.27088	281,780	2.84		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			820.68000	0.82068	889,920	2.81		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			285.78000	0.28578	295,360	2.81		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			239.81000	0.23981	295,380	2.44		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			1,303.03000	1.30303	1,297,600	2.44		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			247.58000	0.24758	304,140	2.44		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			1,285.38000	1.28538	1,280,940	2.44		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			255.74000	0.25574	313,290	2.45		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Put			1,268.11000	1.26811	1,264,660	2.45		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			820.43000	0.82043	862,460	2.53		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			786.69000	0.78669	890,590	2.52		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			839.75000	0.83975	881,260	2.52		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			800.08000	0.80008	904,250	2.52		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			830.03000	0.83003	871,810	2.52		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			813.57000	0.81357	917,990	2.53		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			1,208.57000	1.20857	1,306,350	2.55		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			747.39000	0.74739	781,560	2.55		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			1,180.86000	1.18086	1,278,450	2.54		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 05/11/2020 Bond Future	7.45	Put			761.51000	0.76151	795,490	2.54	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Call			1,194.68000	1.19468	1,292,370	2.55	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Put			754.42000	0.75442	788,500	2.55	0.00	0	0
Total R2023 Option									0.00	0	0
Total For R2023									0.00	0	56,153
R2030 On 06/02/2020 Bond Future			9.11994	93.00397	9.12730	92.95874		9.41	0.00	0	77,495
R2030 On 07/05/2020 Bond Future			9.18693	94.69613	9.19462	94.64983		9.22	0.00	0	0
R2030 On 06/08/2020 Bond Future			9.25528	92.42886	9.26330	92.38158		9.37	0.00	0	0
R2030 On 05/11/2020 Bond Future			9.31645	94.16578	9.32481	94.11750		9.28	0.00	0	0
Total R2030 Future									0.00	0	77,495
R2030 On 06/02/2020 Bond Future	8.40	Call			196.93000	0.19693	203,250	8.52	0.00	0	5,820
R2030 On 06/02/2020 Bond Future	9.40	Put			928.38000	0.92838	914,810	9.57	0.00	0	5,000
R2030 On 06/02/2020 Bond Future	9.25	Call			2,007.46000	2.00746	2,035,630	9.41	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.25	Put			1,257.74000	1.25774	1,240,680	9.41	0.00	0	5,000
R2030 On 06/02/2020 Bond Future	9.00	Put			2,004.23000	2.00423	1,980,520	9.19	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.00	Call			1,217.87000	1.21787	1,239,390	9.19	0.00	0	5,820
R2030 On 06/02/2020 Bond Future	8.40	Put			4,809.96000	4.80996	4,771,050	8.52	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Put			1,526.26000	1.52626	1,506,620	9.32	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Call			1,698.27000	1.69827	1,724,120	9.33	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Put			1,497.68000	1.49768	1,478,300	9.33	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Call			1,633.21000	1.63321	1,658,540	9.31	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Put			1,555.24000	1.55524	1,535,340	9.31	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.40	Call			2,583.80000	2.58380	2,615,460	9.57	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Call			1,665.57000	1.66557	1,691,160	9.32	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Put			3,784.96000	3.78496	3,694,200	8.74	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Call			1,329.69000	1.32969	1,285,150	8.75	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Put			3,745.69000	3.74569	3,654,850	8.75	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.78	Call			1,283.90000	1.28390	1,239,290	8.73	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.78	Put			3,824.53000	3.82453	3,733,620	8.73	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Call			1,306.67000	1.30667	1,262,210	8.74	0.00	0	0
R2030 On 06/08/2020 Bond Future	9.11	Call			2,391.99000	2.39199	2,467,550	9.21	0.00	0	0
R2030 On 06/08/2020 Bond Future	9.11	Put			3,301.10000	3.30110	3,329,380	9.21	0.00	0	0
R2030 On 06/08/2020 Bond Future	9.09	Call			2,333.42000	2.33342	2,408,590	9.18	0.00	0	0
R2030 On 06/08/2020 Bond Future	9.09	Put			3,362.00000	3.36200	3,389,890	9.18	0.00	0	0
R2030 On 06/08/2020 Bond Future	9.10	Call			2,362.77000	2.36277	2,438,130	9.20	0.00	0	0
R2030 On 06/08/2020 Bond Future	9.10	Put			3,331.59000	3.33159	3,359,670	9.20	0.00	0	0
R2030 On 05/11/2020 Bond Future	8.53	Put			5,865.56000	5.86556	6,006,810	8.25	0.00	0	0
R2030 On 05/11/2020 Bond Future	8.53	Call			1,123.94000	1.12394	1,313,470	8.25	0.00	0	16,000
R2030 On 05/11/2020 Bond Future	9.39	Put			3,117.38000	3.11738	3,267,820	9.46	0.00	0	0
R2030 On 05/11/2020 Bond Future	9.40	Call			3,526.31000	3.52631	3,725,050	9.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.40	Put			3,093.55000	3.09355	3,244,010	9.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,459.29000	3.45929	3,658,360	9.45	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Put			4,091.10000	4.09110	4,246,840	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,368.35000	2.36835	2,572,370	9.00	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,351.25000	7.35125	7,498,260	10.96	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,141.38000	3.14138	3,292,170	9.45	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,567.09000	1.56709	1,665,820	10.96	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,492.74000	3.49274	3,691,460	9.46	0.00	0	0
Total R2030 Option												0.00	0	69,640
Total For R2030												0.00	0	147,135
R2032	On	06/02/2020	Bond Future			9.48057	94.24027	9.48812	94.18980		10.54	0.00	0	65,404
R2032	On	07/05/2020	Bond Future			9.55205	91.79539	9.55991	91.74376		10.76	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.62420	93.48244	9.63238	93.42964		10.43	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.69477	91.08041	9.70326	91.02658		10.88	0.00	0	0
Total R2032 Future												0.00	0	65,404
R2032	On	06/02/2020	Bond Future	9.38	Put			2,186.95000	2.18695	2,171,910	10.40	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			1,491.53000	1.49153	1,527,280	10.41	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,150.35000	2.15035	2,135,630	10.41	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			1,522.99000	1.52299	1,559,040	10.42	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,114.37000	2.11437	2,099,950	10.42	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			1,460.62000	1.46062	1,496,050	10.40	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,026.28000	4.02628	4,017,080	10.42	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,499.76000	1.49976	1,542,070	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,110.11000	4.11011	4,100,790	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,525.79000	1.52579	1,568,160	10.41	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,067.91000	4.06791	4,058,650	10.41	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,552.31000	1.55231	1,594,740	10.42	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,664.30000	2.66430	2,733,030	10.15	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,720.23000	3.72023	3,736,160	10.15	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,601.35000	2.60135	2,669,670	10.12	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,788.50000	3.78850	3,804,020	10.12	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,632.73000	2.63273	2,701,260	10.14	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,754.24000	3.75424	3,769,970	10.14	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Put			6,668.62000	6.66862	6,677,380	10.04	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Call			1,648.83000	1.64883	1,711,420	10.04	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Put			3,644.11000	3.64411	3,666,970	10.89	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			4,037.16000	4.03716	4,113,960	10.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,615.50000	3.61550	3,638,470	10.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,968.15000	3.96815	4,044,730	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put			4,656.58000	4.65658	4,678,320	10.59	0.00	0	0

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	05/11/2020	Bond Future	9.44	Call			2,966.70000	2.96670	3,042,270	10.59	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,421.56000	9.42156	9,500,160	12.21	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,672.56000	3.67256	3,695,310	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,243.88000	1.24388	1,268,650	12.21	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			4,002.77000	4.00277	4,079,460	10.89	0.00	0	0
Total R2032 Option												0.00	0	3,000
Total For R2032												0.00	0	68,404
R2035	On	06/02/2020	Bond Future			9.79245	96.86571	9.80026	96.80811		11.54	0.00	0	114,982
R2035	On	07/05/2020	Bond Future			9.86530	94.12499	9.87341	94.06607		11.82	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.93854	95.85443	9.94696	95.79419		11.45	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.01361	93.15487	10.02233	93.09344		12.04	0.00	0	0
Total R2035 Future												0.00	0	114,982
R2035	On	06/02/2020	Bond Future	9.60	Call			1,359.38000	1.35938	1,402,720	11.34	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,853.11000	2.85311	2,838,850	11.34	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			1,390.07000	1.39007	1,433,810	11.36	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,808.38000	2.80838	2,794,520	11.36	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			1,328.93000	1.32893	1,371,870	11.33	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,898.17000	2.89817	2,883,510	11.33	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,373.63000	3.37363	3,360,010	11.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,691.59000	2.69159	2,736,890	11.86	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,209.29000	6.20929	6,204,100	11.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			966.52000	0.96652	1,020,250	11.07	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,687.34000	1.68734	1,740,460	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,686.21000	4.68621	4,680,410	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			7,141.62000	7.14162	7,238,550	13.45	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,083.92000	1.08392	1,121,930	13.45	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,716.29000	1.71629	1,769,280	11.51	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,639.12000	4.63912	4,633,190	11.51	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,745.76000	1.74576	1,798,120	11.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,592.64000	4.59264	4,586,080	11.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			6,198.34000	6.19834	6,294,020	13.11	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,335.72000	1.33572	1,372,480	13.11	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,622.97000	6.62297	6,614,980	10.96	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			827.15000	0.82715	878,080	10.96	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,487.94000	3.48794	3,473,370	11.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,585.29000	2.58529	2,629,640	11.82	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,087.96000	8.08796	8,078,490	10.25	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			937.05000	0.93705	987,820	10.25	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,788.74000	9.78874	9,768,630	10.25	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			616.56000	0.61656	656,690	10.25	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.92	Call			3,520.53000	3.52053	3,604,740	11.37	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,713.61000	3.71361	3,737,580	11.37	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,557.76000	3.55776	3,642,140	11.38	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,679.15000	3.67915	3,703,290	11.38	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,483.81000	3.48381	3,567,530	11.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,748.66000	3.74866	3,772,140	11.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,572.43000	5.57243	5,671,670	12.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,374.74000	3.37474	3,412,550	12.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,488.66000	5.48866	5,587,470	12.35	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,427.05000	3.42705	3,464,430	12.35	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,530.49000	5.53049	5,629,340	12.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,400.80000	3.40080	3,438,220	12.36	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												0.00	0	168,333
R2037	On	06/02/2020	Bond Future			9.92877	88.64001	9.93643	88.58330		12.83	443,200.05	5	69,712
R2037	On	07/05/2020	Bond Future			10.00521	90.25272	10.01315	90.19477		12.55	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.08350	87.65135	10.09174	87.59211		12.76	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.15497	89.30031	10.16349	89.23988		12.81	0.00	0	0
Total R2037 Future												443,200.05	5	69,712
R2037	On	06/02/2020	Bond Future	9.66	Put			3,218.62000	3.21862	3,200,160	12.27	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			1,165.47000	1.16547	1,204,130	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,170.70000	3.17070	3,152,650	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			1,194.39000	1.19439	1,233,470	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,123.13000	3.12313	3,105,500	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			1,136.80000	1.13680	1,175,050	12.27	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,894.24000	4.89424	4,802,910	12.01	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,752.49000	1.75249	1,719,110	12.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,845.87000	4.84587	4,754,540	12.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,781.26000	1.78126	1,747,900	12.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,797.85000	4.79785	4,706,540	12.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,723.98000	1.72398	1,690,600	12.01	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,828.35000	2.82835	2,993,300	12.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,517.83000	4.51783	4,623,540	12.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,861.99000	2.86199	3,026,970	12.61	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,477.56000	4.47756	4,583,300	12.61	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,895.83000	2.89583	3,061,130	12.63	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,437.58000	4.43758	4,543,640	12.63	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,434.86000	4.43486	4,532,760	12.74	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,317.93000	4.31793	4,355,400	12.74	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,472.00000	4.47200	4,570,370	12.75	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
R2037	On	05/11/2020	Bond Future	10.19	Put			4,284.36000	4.28436	4,322,300	12.75	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,397.50000	4.39750	4,495,280	12.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,351.37000	4.35137	4,388,720	12.73	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												443,200.05	5	69,712
R2040	On	06/02/2020	Bond Future			10.09038	90.97286	10.09811	90.91191		13.36	11,826,471.80	130	44,366
R2040	On	07/05/2020	Bond Future			10.16855	92.62802	10.17655	92.56581		13.08	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.24869	89.81927	10.25698	89.75574		13.33	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.32198	91.50946	10.33055	91.44464		13.40	0.00	0	0
Total R2040 Future												11,826,471.80	130	44,366
R2040	On	06/02/2020	Bond Future	9.75	Call			979.76000	0.97976	1,101,940	12.98	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			54.10000	0.05410	61,430	11.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,118.56000	15.11856	15,058,130	11.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			2.02000	0.00202	2,540	11.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,790.76000	3.79076	3,851,990	12.98	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			1,006.92000	1.00692	1,129,170	13.00	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,735.26000	3.73526	3,796,560	13.00	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			952.46000	0.95246	1,074,090	12.96	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,846.24000	3.84624	3,906,920	12.96	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,408.58000	9.40858	9,354,960	11.32	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,742.83000	1.74283	1,709,030	12.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,322.33000	5.32233	5,226,320	12.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			4,030.59000	4.03059	3,939,510	12.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,641.66000	2.64166	2,612,790	12.77	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,773.07000	1.77307	1,739,500	12.36	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,269.97000	5.26997	5,174,190	12.36	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,803.61000	1.80361	1,770,050	12.38	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,218.03000	5.21803	5,122,260	12.38	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,638.56000	6.63856	6,542,520	11.91	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			1,127.22000	1.12722	1,093,390	11.91	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			3,070.13000	3.07013	3,160,230	13.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,914.70000	4.91470	4,941,270	13.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			3,105.83000	3.10583	3,196,190	13.08	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,871.35000	4.87135	4,898,180	13.08	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			3,141.43000	3.14143	3,232,050	13.09	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,828.02000	4.82802	4,855,110	13.09	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,779.55000	4.77955	4,826,660	13.47	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,621.15000	4.62115	4,733,170	13.45	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,852.55000	4.85255	4,899,750	13.45	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,660.20000	4.66020	4,772,360	13.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.31	Put			4,815.75000	4.81575	4,863,090	13.46	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,922.20000	1.92220	1,967,350	14.82	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,649.34000	8.64934	8,667,920	12.57	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			2,004.47000	2.00447	2,087,870	12.57	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			6,074.26000	6.07426	6,116,460	13.15	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,519.11000	3.51911	3,626,130	13.15	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,699.75000	4.69975	4,811,680	13.47	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Call			10,108.74000	10.10874	10,218,710	14.82	0.00	0	0
Total R2040 Option												0.00	0	11,280
Total For R2040												11,826,471.80	130	55,646
R2044	On	06/02/2020	Bond Future			10.15889	87.67944	10.15626	87.70045		14.08	15,168,543.12	173	40,747
R2044	On	07/05/2020	Bond Future			10.23510	89.27470	10.23242	89.29582		13.79	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.31314	86.52951	10.31039	86.55088		14.06	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.38446	88.15791	10.38164	88.17956		14.14	0.00	0	0
Total R2044 Future												15,168,543.12	173	40,747
R2044	On	06/02/2020	Bond Future	9.09	Put			9,325.01000	9.32501	9,351,430	11.93	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			62.75000	0.06275	68,160	11.93	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,272.24000	4.27224	4,308,630	13.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			838.33000	0.83833	853,710	13.07	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			5,456.23000	5.45623	5,458,310	15.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			702.71000	0.70271	725,800	15.14	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			914.23000	0.91423	929,950	13.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,093.20000	4.09320	4,129,930	13.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			940.26000	0.94026	956,040	13.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,034.51000	4.03451	4,071,300	13.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			888.65000	0.88865	904,310	13.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			4,152.47000	4.15247	4,189,140	13.12	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			2,432.32000	2.43232	2,366,330	13.43	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,481.49000	7.48149	7,454,010	12.46	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			928.82000	0.92882	880,220	12.46	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,507.42000	4.50742	4,462,760	13.41	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			2,396.96000	2.39696	2,331,180	13.41	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			2,190.05000	2.19005	2,125,680	13.31	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			6,135.29000	6.13529	6,069,780	14.72	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,775.19000	1.77519	1,730,800	14.72	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,327.87000	8.32787	8,306,740	12.21	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			698.08000	0.69808	655,830	12.21	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,460.79000	4.46079	4,415,920	13.43	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,306.81000	5.30681	5,266,360	13.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			7,653.68000	7.65368	7,594,250	15.33	0.00	0	0

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	11.09	Put			1,311.43000	1.31143	1,273,120	15.33	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			8,850.52000	8.85052	8,833,240	12.06	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			582.99000	0.58299	544,590	12.06	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,795.06000	4.79506	4,751,810	13.31	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,414.07000	5.41407	5,374,240	13.12	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			7,267.26000	7.26726	7,206,660	15.17	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,412.88000	1.41288	1,373,400	15.17	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,836.49000	1.83649	1,775,240	13.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,360.11000	5.36011	5,319,980	13.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,867.34000	1.86734	1,805,770	13.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,806.17000	1.80617	1,745,220	13.12	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			6,916.38000	6.91638	6,958,780	15.13	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			2,415.08000	2.41508	2,469,370	13.56	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			2,018.35000	2.01835	2,079,240	15.45	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,760.88000	11.76088	11,813,640	12.57	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			576.56000	0.57656	607,950	12.57	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,131.28000	7.13128	7,204,290	13.27	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,817.54000	1.81754	1,869,180	13.27	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,038.28000	6.03828	6,113,940	13.56	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,316.52000	2.31652	2,380,290	15.13	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,447.14000	2.44714	2,501,520	13.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,987.17000	5.98717	6,062,920	13.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			2,479.44000	2.47944	2,533,890	13.59	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,936.42000	5.93642	6,012,240	13.59	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,039.92000	9.03992	9,104,210	12.76	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			1,090.47000	1.09047	1,133,390	12.76	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,448.04000	5.44804	5,524,410	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,814.57000	2.81457	2,869,570	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,738.97000	7.73897	7,778,490	15.45	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			8,312.81000	8.31281	8,369,240	15.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,599.92000	2.59992	2,678,000	15.06	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			3,226.38000	3.22638	3,294,640	13.55	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			13,846.70000	13.84670	13,909,900	12.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			797.05000	0.79705	838,600	12.94	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,251.27000	6.25127	6,342,400	13.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,415.02000	1.41502	1,468,990	12.94	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,534.26000	6.53426	6,624,450	13.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			3,192.21000	3.19221	3,260,750	13.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			9,368.73000	9.36873	9,418,540	15.43	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,431.20000	2.43120	2,494,400	13.23	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,486.68000	6.48668	6,576,590	13.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	10.35	Put			4,868.24000	4.86824	4,960,130	13.98	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,664.47000	4.66447	4,734,280	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,830.89000	4.83089	4,922,350	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,585.14000	4.58514	4,655,810	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,397.87000	3.39787	3,467,350	13.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,529.05000	10.52905	10,604,670	12.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,623.17000	9.62317	9,671,210	15.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,166.14000	2.16614	2,235,830	15.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,773.03000	7.77303	7,857,880	13.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,905.84000	4.90584	4,998,160	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,242.04000	2.24204	2,313,500	15.43	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			4,624.74000	4.62474	4,694,980	13.98	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												15,168,543.12	173	57,091
R2048	On	06/02/2020	Bond Future			10.13992	91.10276	10.13733	91.12402		13.82	2,915,288.32	32	93,290
R2048	On	07/05/2020	Bond Future			10.21015	88.32055	10.20751	88.34195		14.22	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.28069	89.94255	10.27799	89.96416		13.81	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.35229	87.19593	10.34951	87.21790		14.60	0.00	0	0
Total R2048 Future												2,915,288.32	32	93,290
R2048	On	06/02/2020	Bond Future	9.71	Call			809.35000	0.80935	824,340	12.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,445.86000	4.44586	4,482,110	12.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			834.74000	0.83474	849,810	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,383.15000	4.38315	4,419,480	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			784.59000	0.78459	799,490	12.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,509.34000	4.50934	4,545,500	12.71	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			1,870.14000	1.87014	1,806,850	13.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,462.24000	5.46224	5,420,350	13.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,901.80000	1.90180	1,838,180	13.53	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,406.93000	5.40693	5,364,710	13.53	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,838.78000	1.83878	1,775,820	13.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,517.98000	5.51798	5,476,420	13.49	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,888.95000	9.88895	9,951,360	12.34	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			918.62000	0.91862	959,420	12.34	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			11,983.72000	11.98372	12,038,080	12.34	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			587.36000	0.58736	620,110	12.34	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,762.41000	3.76241	3,819,570	13.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,472.01000	4.47201	4,550,780	13.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,802.69000	3.80269	3,859,780	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,431.13000	4.43113	4,509,830	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,722.32000	3.72232	3,779,550	13.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	10.18	Put			4,513.21000	4.51321	4,592,050	13.73	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,631.60000	3.63160	3,806,120	14.37	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,141.36000	6.14136	6,337,850	14.37	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			3,558.82000	3.55882	3,734,120	14.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			6,235.15000	6.23515	6,432,420	14.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			3,595.12000	3.59512	3,769,880	14.36	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,188.09000	6.18809	6,384,820	14.36	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												2,915,288.32	32	116,930
R208	On	06/02/2020	Bond Future			6.57301	102.65098	6.51462	102.71400		0.62	0.00	0	11,697
R208	On	07/05/2020	Bond Future			6.33705	101.11544	6.26203	101.17936		0.60	0.00	0	0
R208	On	06/08/2020	Bond Future			5.87202	102.98401	5.76703	103.04921		0.45	0.00	0	0
R208	On	05/11/2020	Bond Future			4.76440	101.50677	4.59307	101.57279		0.25	0.00	0	0
Total R208 Future												0.00	0	11,697
R208	On	06/02/2020	Bond Future	6.13	Call			11.46000	0.01146	4,980	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			428.03000	0.42803	484,570	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			12.16000	0.01216	5,420	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			417.87000	0.41787	474,150	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			10.73000	0.01073	4,610	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			438.17000	0.43817	495,070	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.09000	0.00009	0,040	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,250.08000	1.25008	1,313,950	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.09000	0.00009	0,040	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,241.39000	1.24139	1,305,260	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.08000	0.00008	0,030	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,258.77000	1.25877	1,322,640	0.56	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			228.65000	0.22865	269,040	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			96.22000	0.09622	70,970	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			225.01000	0.22501	264,960	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			98.86000	0.09886	73,160	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			221.42000	0.22142	260,920	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			93.63000	0.09363	68,820	0.43	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			141.45000	0.14145	105,120	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			73.28000	0.07328	102,970	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			143.78000	0.14378	107,070	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			71.76000	0.07176	101,070	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			146.52000	0.14652	109,430	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			70.65000	0.07065	99,580	0.26	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	11,697

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future			9.79270	73.83304	9.80012	73.78621		13.09	69,846,055.84	946	107,127
R209	On	07/05/2020	Bond Future			9.86046	72.02518	9.86813	71.97736		13.46	0.00	0	0
R209	On	06/08/2020	Bond Future			9.92855	73.34831	9.93648	73.29948		13.16	0.00	0	0
R209	On	05/11/2020	Bond Future			9.99487	71.57676	10.00306	71.52693		13.74	0.00	0	0
Total R209 Future												69,846,055.84	946	107,127
R209	On	06/02/2020	Bond Future	9.51	Call			970.91000	0.97091	999,790	12.78	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,835.68000	2.83568	2,817,730	12.78	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			993.98000	0.99398	1,023,180	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,793.32000	2.79332	2,775,690	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			948.19000	0.94819	976,730	12.77	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,878.48000	2.87848	2,860,190	12.77	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			3,325.31000	3.32531	3,303,200	12.60	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			735.17000	0.73517	759,890	12.60	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,470.98000	1.47098	1,512,280	13.04	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,081.06000	4.08106	4,074,540	13.04	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,496.01000	1.49601	1,537,030	13.06	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,040.51000	4.04051	4,033,710	13.06	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,446.18000	1.44618	1,487,750	13.03	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,121.92000	4.12192	4,115,670	13.03	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.02000	0.00002	0,030	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,108.81000	36.10881	36,059,990	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.02000	0.00002	0,040	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,000.46000	36.00046	35,951,650	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.02000	0.00002	0,030	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,217.30000	36.21730	36,168,480	11.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,763.06000	3.76306	3,859,370	13.74	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,781.67000	3.78167	3,828,150	13.74	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,796.36000	3.79636	3,892,750	13.76	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,754.18000	3.75418	3,800,740	13.76	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,829.49000	3.82949	3,925,970	13.77	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,726.59000	3.72659	3,773,240	13.77	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												69,846,055.84	946	114,627
R210	On	06/02/2020	Bond Future			189.17134	189.17134	189.17756	189.17756			0.00	0	1,772
R210	On	07/05/2020	Bond Future			190.00926	190.00926	190.01512	190.01512			0.00	0	0
R210	On	06/08/2020	Bond Future			193.59618	193.59618	193.60167	193.60167			0.00	0	0
R210	On	05/11/2020	Bond Future			194.50699	194.50699	194.51226	194.51226			0.00	0	0
Total R210 Future												0.00	0	1,772
Total For R210												0.00	0	1,772
R212	On	06/02/2020	Bond Future			161.85321	161.85321	161.86562	161.86562			0.00	0	5,809

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			164.83739	164.83739	164.84960	164.84960			0.00	0	0
R212	On	06/08/2020			165.65519	165.65519	165.66730	165.66730			0.00	0	0
R212	On	05/11/2020			168.76387	168.76387	168.77596	168.77596			0.00	0	0
Total R212 Future											0.00	0	5,809
Total For R212											0.00	0	5,809
R213	On	06/02/2020			9.34598	87.21407	9.35356	87.16816		10.14	0.00	0	24,118
R213	On	07/05/2020			9.41128	85.24909	9.41916	85.20217		10.38	0.00	0	0
R213	On	06/08/2020			9.47648	86.81651	9.48468	86.76853		10.15	0.00	0	0
R213	On	05/11/2020			9.54406	84.89716	9.55258	84.84819		10.50	0.00	0	0
Total R213 Future											0.00	0	24,118
R213	On	06/02/2020	9.27	Call			1,353.39000	1.35339	1,417,980	10.16	0.00	0	0
R213	On	06/02/2020	9.27	Put			1,861.33000	1.86133	1,880,010	10.16	0.00	0	0
R213	On	06/02/2020	9.28	Call			1,381.89000	1.38189	1,446,970	10.17	0.00	0	0
R213	On	06/02/2020	9.28	Put			1,828.83000	1.82883	1,848,000	10.17	0.00	0	0
R213	On	06/02/2020	9.26	Call			1,325.23000	1.32523	1,389,170	10.15	0.00	0	0
R213	On	06/02/2020	9.26	Put			1,894.23000	1.89423	1,912,260	10.15	0.00	0	0
R213	On	07/05/2020	9.02	Put			3,766.00000	3.76600	3,679,480	9.81	0.00	0	0
R213	On	07/05/2020	9.00	Call			1,299.10000	1.29910	1,259,830	9.78	0.00	0	0
R213	On	07/05/2020	9.00	Put			3,843.93000	3.84393	3,757,740	9.78	0.00	0	0
R213	On	07/05/2020	9.01	Call			1,321.88000	1.32188	1,282,330	9.79	0.00	0	0
R213	On	07/05/2020	9.01	Put			3,804.82000	3.80482	3,718,350	9.79	0.00	0	0
R213	On	07/05/2020	9.02	Call			1,344.89000	1.34489	1,305,290	9.81	0.00	0	0
R213	On	06/08/2020	9.29	Call			2,302.39000	2.30239	2,388,480	9.88	0.00	0	0
R213	On	06/08/2020	9.29	Put			3,451.27000	3.45127	3,489,380	9.88	0.00	0	0
R213	On	06/08/2020	9.30	Call			2,331.26000	2.33126	2,417,570	9.89	0.00	0	0
R213	On	06/08/2020	9.30	Put			3,420.62000	3.42062	3,458,950	9.89	0.00	0	0
R213	On	06/08/2020	9.31	Call			2,360.31000	2.36031	2,446,820	9.91	0.00	0	0
R213	On	06/08/2020	9.31	Put			3,390.21000	3.39021	3,428,740	9.91	0.00	0	0
R213	On	05/11/2020	9.59	Put			3,227.64000	3.22764	3,394,260	10.63	0.00	0	0
R213	On	05/11/2020	9.60	Call			3,475.71000	3.47571	3,690,980	10.65	0.00	0	0
R213	On	05/11/2020	9.60	Put			3,203.87000	3.20387	3,370,170	10.65	0.00	0	0
R213	On	05/11/2020	9.61	Call			3,508.95000	3.50895	3,724,240	10.66	0.00	0	0
R213	On	05/11/2020	9.61	Put			3,179.93000	3.17993	3,346,250	10.66	0.00	0	0
R213	On	05/11/2020	9.59	Call			3,442.25000	3.44225	3,657,840	10.63	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	24,118
R214	On	06/02/2020			10.06309	72.01438	10.06557	71.99825		14.22	211,722,277.20	2,940	17,680
R214	On	07/05/2020			10.13128	70.02657	10.13387	70.00991		14.64	0.00	0	0
R214	On	06/08/2020			10.19964	71.31271	10.20232	71.29568		14.29	0.00	0	0
R214	On	05/11/2020			10.26910	69.35694	10.27188	69.33947		15.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future												211,722,277.20	2,940	17,680
R214	On	06/02/2020	Bond Future	9.72	Call			913.88000	0.91388	934,850	13.79	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,220.28000	3.22028	3,225,120	13.79	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			936.84000	0.93684	957,990	13.81	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,174.80000	3.17480	3,179,820	13.81	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			891.27000	0.89127	911,930	13.77	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,266.21000	3.26621	3,270,740	13.77	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,224.38000	4.22438	4,224,180	13.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			527.20000	0.52720	543,130	13.38	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,577.33000	2.57733	2,584,730	14.03	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			1,286.79000	1.28679	1,310,320	14.03	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			3,267.86000	3.26786	3,294,570	15.00	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			1,022.92000	1.02292	1,033,500	15.00	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,342.76000	6.34276	6,291,760	12.94	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			705.81000	0.70581	671,470	12.94	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			3,556.31000	3.55631	3,495,810	14.12	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			2,092.70000	2.09270	2,048,860	14.12	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,813.85000	4.81385	4,780,890	15.37	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,558.89000	1.55889	1,509,270	15.37	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,671.55000	1.67155	1,628,690	13.86	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,143.51000	4.14351	4,083,990	13.86	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,698.13000	1.69813	1,655,170	13.88	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,102.16000	4.10216	4,042,540	13.88	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,645.20000	1.64520	1,602,450	13.84	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,185.19000	4.18519	4,125,780	13.84	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,635.37000	2.63537	2,706,070	13.90	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,071.75000	4.07175	4,125,420	13.90	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,666.12000	2.66612	2,736,920	13.91	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,036.88000	4.03688	4,090,650	13.91	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,604.80000	2.60480	2,675,390	13.88	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,106.90000	4.10690	4,160,460	13.88	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,930.76000	3.93076	4,012,780	15.01	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,068.47000	4.06847	4,133,020	15.01	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,963.97000	3.96397	4,045,990	15.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,038.69000	4.03869	4,103,240	15.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,897.66000	3.89766	3,979,660	15.00	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,098.46000	4.09846	4,162,990	15.00	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												211,722,277.20	2,940	24,430
Total for Bond												456,453,140.48	5,511	1,135,447

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

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			693.81100	693.81100	693.45400	693.45400				0.00	0	1,285
GOVI On 07/05/2020 GOVI			706.43700	706.43700	706.07200	706.07200				0.00	0	0
GOVI On 06/08/2020 GOVI			719.46800	719.46800	719.09600	719.09600				0.00	0	0
Total GOVI Future										0.00	0	1,285
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			96,860.00000	9.68600	93,290,000			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			96,960.00000	9.69600	93,390,000			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			96,760.00000	9.67600	93,190,000			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			139,180.00000	13.91800	135,530,000			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			139,280.00000	13.92800	135,630,000			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			139,080.00000	13.90800	135,430,000			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			90,340.00000	9.03400	86,620,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			90,440.00000	9.04400	86,720,000			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	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			90,240.00000	9.02400	86,520,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,285
Total for GOVI									0.00	0	1,285
AL37 On 06/02/2020 Index Future			680.36100	680.36100	679.82700	679.82700			0.00	0	0
AL37 On 07/05/2020 Index Future			692.74100	692.74100	692.19700	692.19700			0.00	0	0
AL37 On 06/08/2020 Index Future			705.52000	705.52000	704.96500	704.96500			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			785.94400	785.94400	785.07800	785.07800			0.00	0	0
AL7T On 07/05/2020 Index Future			800.24500	800.24500	799.36400	799.36400			0.00	0	0
AL7T On 06/08/2020 Index Future			815.00700	815.00700	814.10800	814.10800			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			701.49500	701.49500	701.15800	701.15800			0.00	0	414
ALBI On 07/05/2020 Index Future			714.26000	714.26000	713.91600	713.91600			0.00	0	0
ALBI On 06/08/2020 Index Future			727.43600	727.43600	727.08400	727.08400			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			260.11400	260.11400	260.13100	260.13100			0.00	0	1,011
IGOV On 07/05/2020 Index Future			264.91000	264.91000	264.92700	264.92700			0.00	0	47
IGOV On 06/08/2020 Index Future			269.85800	269.85800	269.87500	269.87500			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			95.25000	95.25000	95.31000	95.31000			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 :									456,453,140.48	5,511	1,138,255
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.40076			0.00	0	0
Total AA06 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 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			8.06500	102.88326	8.06500	102.81661				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	111.43200	10.00000	111.37400				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.51778	11.37000	102.42439				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	102.65096	11.81000	102.55392				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	40.12527	100.00000	39.85798				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

Contract 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 AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	36.12666	100.00000	35.88862				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	100.88300	10.00000	111.82100				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.08000	5.08000	5.08000	285.56589		304,800,000,000.00		60,000,000	30,000,000	
Total ABCPI3 SPOT								304,800,000,000.00		60,000,000	30,000,000	
Total For ABCPI3								304,800,000,000.00		60,000,000	30,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.93563				0.00	0	0
Total ABFN08 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 ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.68846				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.56842				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.41733				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.79027				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.57150				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.09345				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.06659				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.84451				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.90827				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.51549				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	100.93474				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	102.28133				0.00	0	0
Total ABFN25 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 ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	102.82416				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.10300				0.00	1,600,000,000	800,000,000
Total ABFN27 SPOT										0.00	1,600,000,000	800,000,000
Total For ABFN27										0.00	1,600,000,000	800,000,000
ABFN2 On 29/08/2023 Spot Bond					0.00000	100.01311				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	100.30396				0.00	0	200,000,000
Total ABFN29 SPOT										0.00	0	200,000,000
Total For ABFN29										0.00	0	200,000,000
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.14817				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.15106				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	100.32471				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	100.46141				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	100.51322				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.87145				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	100.53578				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	101.86442				0.00	0	0
Total ABFN37 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 ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	100.65549				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	101.46497				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	101.49045				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	101.50870				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	101.53049				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	100.84976				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	100.86448				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	100.87504				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	100.49252				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.05611				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	101.99660				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	101.57070				0.00	0	0
Total ABK8 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 ABK8									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.59500	6.59500	6.59500	152.83620			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	80.20615	100.00000	81.99640			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			6.90500	6.90500	6.90500	132.73938			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	29.60815	100.00000	29.40419			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			8.22000	8.22000	8.22000	126.58800			0.00	0	80,800,000
Total ABKI04 SPOT									0.00	0	80,800,000
Total For ABKI04									0.00	0	80,800,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.63732	100.00000	11.55674			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.31801			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			4.39000	204.23589	4.39000	204.10900			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.42000	4.42000	4.42000	130.29612			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			4.62000	4.62000	4.62000	173.00518		462,000,000,000.00		100,000,000	50,000,000
Total ABN62 SPOT								462,000,000,000.00		100,000,000	50,000,000
Total For ABN62								462,000,000,000.00		100,000,000	50,000,000
ABN63 On 07/12/2033 Spot Bond			4.36000	4.36000	4.36000	214.06024			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.92500	8.92500	8.92500	98.48535			0.00	0	0
Total ABN67 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 ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.76000	9.76000	9.76000	108.12130				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			7.58500	7.58500	7.58500	99.90811				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			10.30500	10.30500	10.30500	105.36355				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			7.61000	103.52285	7.61000	103.45950				0.00	0	633,000,000
Total ABS11 SPOT										0.00	0	633,000,000
Total For ABS11										0.00	0	633,000,000
ABS12 On 14/05/2020 Spot Bond			7.49000	101.08299	7.49000	101.02290				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	100.30665	9.20000	100.23399				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			8.29000	103.32369	8.29000	103.25453				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			7.64000	101.86282	7.64000	101.79990				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.24500	104.29177	8.24500	104.22235				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			8.55500	108.84703	8.55500	108.77190				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			9.10500	108.93383	9.10500	108.85392				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.28500	106.62127	8.28500	106.54996				0.00	0	0
Total ABS18 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 ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.69000	100.12163	7.69000	100.05972			0.00	0	3,000,000
Total ABS6 SPOT									0.00	0	3,000,000
Total For ABS6									0.00	0	3,000,000
ABS7 On 11/09/2026 Spot Bond			8.98500	100.86406	8.98500	100.79102			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	10.76956	100.00000	10.69782			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.93000	3.93000	3.93000	297.36082		393,000,000,000.00		100,000,000	50,000,000
Total ABS12 SPOT								393,000,000,000.00		100,000,000	50,000,000
Total For ABS12								393,000,000,000.00		100,000,000	50,000,000
ABS14 On 31/01/2022 Spot Bond			3.60500	159.89968	3.60500	159.81067			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.20500	11.20500	11.20500	103.00713			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	100.88300	10.00000	111.82100			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	101.63795			0.00	0	0
Total ACL097 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 ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.60371				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.91000	7.91000	7.91000	101.88179				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	242.97912				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	243.00370				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	101.56113				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	100.88300	10.00000	111.82100				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	101.56629				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	100.76256				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.90745				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	101.59529				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	101.60054				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	101.60054				0.00	0	0
Total ACL194 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 ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.62968				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	101.62968				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	164.71834				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	166.18522				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	99.28366				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	101.54573				0.00	0	1,000,000,000
Total ACL217 SPOT										0.00	0	1,000,000,000
Total For ACL217										0.00	0	1,000,000,000
ACL218 On 11/05/2020 Spot Bond					0.00000	100.27206				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	100.61226				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.53885				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	101.51315				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	102.24348				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	103.48874				0.00	0	0
Total AECI02 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 AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.02132				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.02145				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	99.83116				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.86896				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	103.70851				0.00	0	694,444,500
Total AGT01 SPOT										0.00	0	694,444,500
Total For AGT01										0.00	0	694,444,500
AGT02 On 28/11/2024 Spot Bond					0.00000	101.73938				0.00	320,000,000	80,000,000
Total AGT02 SPOT										0.00	320,000,000	80,000,000
Total For AGT02										0.00	320,000,000	80,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.81173				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	100.56747				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.65442				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	100.79759				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.79286				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	100.84489				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.89687				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.06666				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.11845				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	100.50812				0.00	1,600,000,000	800,000,000
Total AHF5A1 SPOT										0.00	1,600,000,000	800,000,000
Total For AHF5A1										0.00	1,600,000,000	800,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.02186				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			9.11500	104.86808	9.11500	104.79191				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.02266				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.02371				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.03103				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	100.02114				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	100.02180				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	100.02258				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.02361				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.03081				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			296,811,473,600,000.00	2,968,114,736	2,974,761,847	
Total AHY2U SPOT									36,811,473,600,000.00	2,968,114,736	2,974,761,847	
Total For AHY2U									36,811,473,600,000.00	2,968,114,736	2,974,761,847	
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			8.98000	108.63384	8.98000	108.55565			0.00	0	0	
Total AIR02 SPOT									0.00	0	0	
Total For AIR02									0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			8.61500	102.23421	8.61500	102.16394			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			10.79000	94.99859	10.79000	94.91724			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			4.77000	175.09254	4.77000	174.97845			0.00	0	0	
Total AIRL01 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AIRL01										0.00	0	0
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	100.79888				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	100.36112				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	100.46515				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	101.42061				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.10230				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	100.70643				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	101.73658				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.49784				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

Contract 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 AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	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

Contract 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 AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			4.61000	232.50145	4.61000	232.35294				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			4.62500	208.25496	4.62500	208.12169				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	0.00000				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	100.76548				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond					0.00000	100.61501				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	100.55845				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

Contract 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 ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.35722				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	101.75104				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	101.49250				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	102.12046				0.00	37,400,000	148,450,000
Total ASN083 SPOT										0.00	37,400,000	148,450,000
Total For ASN083										0.00	37,400,000	148,450,000
ASN08: On 03/09/2020 Spot Bond					0.00000	102.15604				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	151.94681				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	100.77297				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	100.26828				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	91.73984				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond					0.00000	99.76765				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.79476				0.00	0	0
Total ASN113 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 ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.97179				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.95469				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.33500	157.49831	4.33500	157.40147				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.37590				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	87.46572				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.43382				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	100.44634				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			4.38000	157.35178	4.38000	157.25446				0.00	0	0
Total ASN149 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 ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	56.71802				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	99.76234				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			5.26000	165.26275	5.26000	165.14859				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	100.34717				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.01636				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.27238				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

Contract 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 ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.77847				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.71881				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	101.65476				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.32087				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			5.00000	99.19445	5.00000	99.12822				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	101.45835				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	101.47241				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.55495				0.00	0	2,300,000
Total ASN204 SPOT										0.00	0	2,300,000
Total For ASN204										0.00	0	2,300,000
ASN20: On 24/08/2021 Spot Bond					0.00000	99.92004				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	99.91207				0.00	0	0
Total ASN209 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond					0.00000	99.86997				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	99.83966				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	101.77185				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	99.84900				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	101.71538				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	101.46692				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	100.16706				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27 On 20/08/2048 Spot Bond					0.00000	100.04590				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28 On 21/08/2023 Spot Bond					0.00000	100.02260				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	101.74337				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	101.40795				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	101.53545				0.00	0	0
Total ASN300 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	101.81803				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 17/01/2020 Spot Bond					0.00000	105.85787				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	101.73431				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	100.56402				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31 On 30/03/2020 Spot Bond					0.00000	101.15542				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31 On 31/03/2029 Spot Bond			4.60500	4.60500	4.60500	92.80268				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			4.78500	4.78500	4.78500	89.45741				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	101.48194				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	101.61765				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33 On 09/05/2024 Spot Bond					0.00000	100.27137				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	101.48914				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			4.76000	102.51394	4.76000	102.44743				0.00	0	0
Total ASN337 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN337										0.00	0	0
ASN34 On 20/06/2024 Spot Bond					0.00000	101.55255				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	100.22686				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	100.22686				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	101.45829				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	101.53541				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	101.50971				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	101.50971				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	99.77052				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	101.62442				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	101.23185				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	101.18624				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	100.57952				0.00	0	0
Total ASN381 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ASN381									0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.58545			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	100.58545			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	100.47414			0.00	0	0
Total ASN386 SPOT									0.00	0	0
Total For ASN386									0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	100.11174			0.00	0	680,000,000
Total ASN388 SPOT									0.00	0	680,000,000
Total For ASN388									0.00	0	680,000,000
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.33238			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			7.83500	101.41550	7.83500	106.11860		258,555,000,000.00	33,000,000	1,011,000,000	
Total BAW19 SPOT								258,555,000,000.00	33,000,000	1,011,000,000	
Total For BAW19								258,555,000,000.00	33,000,000	1,011,000,000	
BAW21 On 24/03/2022 Spot Bond			7.86000	104.56459	7.86000	104.49817		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.54929	9.30000	101.47324		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	103.58834		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	100.80310		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	

Contract 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 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	102.89808				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	99.99982				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	101.76004				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	101.18611				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	104.98207				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	102.60093				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			11.21000	11.21000	11.21000	105.53643				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	101.73003				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	101.62947				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.44964				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	101.64382				0.00	0	0
Total BAYA64 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 BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	102.22269				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	101.62958				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.01500	11.01500	11.01500	102.02945				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	101.53633				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.53633				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.53633				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.81500	11.81500	11.81500	103.32778				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.00009				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.50366				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.82083				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.82088				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.50258				0.00	0	0
Total BAYA77 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 BAYA77										0.00	0	0
BAYB0: On 31/03/2020 Spot Bond					0.00000	102.07367				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0: On 30/09/2020 Spot Bond					0.00000	104.54758				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1: On 30/06/2020 Spot Bond					0.00000	102.14530				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1: On 30/06/2021 Spot Bond					0.00000	101.85903				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.89396				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.89396				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1: On 30/09/2023 Spot Bond					0.00000	101.89396				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB1: On 30/09/2024 Spot Bond					0.00000	101.57081				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.89460				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.89460				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB1: On 30/09/2022 Spot Bond					0.00000	101.89460				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1: On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0

Contract 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 BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	99.79630				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	100.24763				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	101.65328				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			8.76000	8.76000	8.76000	97.01137				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.93471	100.00000	8.87552				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	100.41652				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	101.87939				0.00	0	0
Total BDX31 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 BDX31										0.00	0	0
BG1A71 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.00701				0.00	0	12,000,000
Total BGL03 SPOT										0.00	0	12,000,000
Total For BGL03										0.00	0	12,000,000
BGL04 On 05/02/2020 Spot Bond			8.01500	103.39036	8.01500	103.32335				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			9.71000	103.73407	9.71000	103.65303				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	103.74592				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			9.61500	107.89080	9.61500	107.80732				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	102.28678				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			9.41000	103.33516	9.41000	103.25689				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	103.75622				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			10.19000	103.60888	10.19000	103.52404				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	103.88560				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.61500	108.00560	8.61500	107.93135				0.00	0	0
Total BGL13 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 BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.54326				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	105.94278				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	99.91677				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.05938				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	104.33318				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	104.77821				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	108.90205				0.00	0	403,225,800
Total BGT01 SPOT										0.00	0	403,225,800
Total For BGT01										0.00	0	403,225,800
BID07 On 30/06/2020 Spot Bond					0.00000	101.71472				0.00	0	590,000,000
Total BID07 SPOT										0.00	0	590,000,000
Total For BID07										0.00	0	590,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	102.48082				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	100.26273				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.15670				0.00	0	400,000,000
Total BID10 SPOT										0.00	0	400,000,000
Total For BID10										0.00	0	400,000,000
BID11 On 15/11/2023 Spot Bond			8.35500	104.39507	8.35500	104.32467				0.00	0	0
Total BID11 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 BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.68694				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	101.50709				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	100.54693				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	100.55698				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	100.57835				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.01685				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.02407				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.10644				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.39601				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.79062				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	101.33887				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	100.81874				0.00	0	0
Total BPPF11 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 BPPF11									0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.29519			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	101.28172			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	100.63453			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	100.59845			0.00	0	0
Total BPPF17 SPOT									0.00	0	0
Total For BPPF17									0.00	0	0
BPPF1: On 19/11/2020 Spot Bond					0.00000	100.06242			0.00	0	500,000,000
Total BPPF18 SPOT									0.00	0	500,000,000
Total For BPPF18									0.00	0	500,000,000
BPPF1: On 19/11/2022 Spot Bond					0.00000	100.06504			0.00	0	0
Total BPPF19 SPOT									0.00	0	0
Total For BPPF19									0.00	0	0
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.06661			0.00	0	0
Total BPPF20 SPOT									0.00	0	0
Total For BPPF20									0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A1U SPOT									0.00	0	0
Total For BS2A1U									0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2A2U SPOT									0.00	0	0
Total For BS2A2U									0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.37993			0.00	0	0
Total BWZ20A 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 BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.36450				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	100.27714				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	102.30448				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.93000	100.68442	7.93000	100.62108				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	101.68787				0.00	0	70,000,000
Total CBL24 SPOT										0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For CBL24									0.00	0	70,000,000
CBL26 On 06/05/2021 Spot Bond			7.93500	104.83313	7.93500	104.76591			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	100.76163			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.02148			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	100.61953			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.70500	113.79049	9.70500	113.70213			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.50500	112.90158	9.50500	112.81567			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.70500	108.06933	9.70500	107.98495			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			9.79500	105.58058	9.79500	105.49832			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	100.88270	10.00000	111.82150			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.04830			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	101.63527			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	99.91992			0.00	0	0
Total CGR27 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 CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.10464				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	100.93698				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	101.76283				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	100.26557				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	101.71202				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	100.55822				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	100.41233				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	101.35525				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	100.64855				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

Contract 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 CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	500,000,000,000	500,000,000,000	
Total CLA4U SPOT									10,000,000,000,000.00	500,000,000,000	500,000,000,000	
Total For CLA4U									10,000,000,000,000.00	500,000,000,000	500,000,000,000	
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	500,000,000,000	500,000,000,000	
Total CLA5U SPOT									10,000,000,000,000.00	500,000,000,000	500,000,000,000	
Total For CLA5U									10,000,000,000,000.00	500,000,000,000	500,000,000,000	
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	485,000,000,000	485,000,000,000	
Total CLA6U SPOT									10,000,000,000,000.00	485,000,000,000	485,000,000,000	
Total For CLA6U									10,000,000,000,000.00	485,000,000,000	485,000,000,000	
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	

Contract 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 CLC1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	115,500,000,000	115,500,000,000
Total CLC2U SPOT									50,000,000,000,000.00	115,500,000,000	115,500,000,000
Total For CLC2U									50,000,000,000,000.00	115,500,000,000	115,500,000,000
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.93478			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	154.47662	3.14000	154.31926			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.30500	4.30500	4.30500	150.60263			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100			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	100.88300	10.00000	111.82100			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	100.88300	10.00000	111.82100			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	100.20940			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			10.20500	98.61402	10.20500	98.53316			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			10.72500	99.99164	10.72500	99.90558			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	101.71891			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	100.20513			0.00	0	0
Total CLN318 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 CLN318										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	101.01766				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			9.38500	105.94484	9.38500	105.86479				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	100.45624				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			11.52500	107.15489	11.52500	107.05597				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36: On 06/08/2023 Spot Bond					0.00000	100.47335				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37: On 26/07/2022 Spot Bond					0.00000	100.63601				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37: On 20/03/2024 Spot Bond					0.00000	109.37839				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37: On 20/03/2021 Spot Bond			8.21000	103.81615	8.21000	103.74734				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37: On 20/03/2024 Spot Bond			10.98000	100.43241	10.98000	100.34397				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.00000	101.96056	11.00000	101.87061				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38: On 20/03/2021 Spot Bond					0.00000	101.69795				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38: On 20/09/2024 Spot Bond			11.31500	104.76318	11.31500	104.66819				0.00	0	0
Total CLN384 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 CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.84865				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.52673				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.67287				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/12/2019 Spot Bond					0.00000	101.95091				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	101.53543				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.73513				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	102.18560				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.19829				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.19722				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.53531				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	99.71899				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.54388				0.00	0	0
Total CLN407 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 CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	102.34391				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.19542				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	101.94435				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	101.49783				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.25085				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.76648				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.05217				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.68119				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.85207				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	104.82330				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.83674				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	108.11800				0.00	0	0
Total CLN422 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 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	102.80322				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
CLN42: On 20/12/2020 Spot Bond					0.00000	102.21101				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43: 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
CLN43: 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
CLN43: 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
CLN43: 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
CLN43: 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
CLN43: On 20/12/2020 Spot Bond					0.00000	101.68950				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	101.61244				0.00	0	0
Total CLN437 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 CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.31089				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
CLN441 On 24/05/2021 Spot Bond			8.11000	104.50685	8.11000	104.43890				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 31/01/2022 Spot Bond			4.60500	156.62166	4.60500	156.52198				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.67000	117.15128	6.67000	117.05756				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.91000	115.83341	6.91000	115.73856				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.90701				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.09959				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.47563				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN459 On 29/11/2021 Spot Bond					0.00000	99.83492				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	102.70747				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.38000	106.28697	9.38000	106.20758				0.00	0	0
Total CLN462 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 CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.13500	103.83951	9.13500	103.76309				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.57097				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.28862				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.26340				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.27039				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	100.02477				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	102.47100				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.70658				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	27.04085	100.00000	26.86267				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	102.46090				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.09533				0.00	0	0
Total CLN482 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 CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.44013				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.06190				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.31000	102.28186	8.31000	102.21362				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.05190				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.81500	107.34760	11.81500	107.55479				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.61500	104.21565	8.61500	104.14401				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.36996				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	102.26378				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	101.70511				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.81000	107.71543	10.81000	107.81717				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	99.84517				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.01500	106.26240	9.01500	106.18520				0.00	0	0
Total CLN496 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 CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.44368				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	104.13905				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.04596				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.01007				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.05427				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.09391				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.09391				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.67649				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	102.11917				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	99.92357				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond					0.00000	101.03712				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	97.67295				0.00	0	0
Total CLN511 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 CLN511									0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	102.94983	9.96000	101.83240			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.12979	10.01000	100.61570			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	99.92701			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.97724	9.60000	100.91099			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN519 On 12/03/2023 Spot Bond					0.00000	101.72245			0.00	0	0
Total CLN520 SPOT									0.00	0	0
Total For CLN520									0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	101.52242			0.00	0	0
Total CLN521 SPOT									0.00	0	0
Total For CLN521									0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	99.88729			0.00	0	0
Total CLN522 SPOT									0.00	0	0
Total For CLN522									0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.21814			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	101.92093	9.20000	101.84541			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.68044			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	100.61238			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	103.26736			0.00	0	0
Total CLN527 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 CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	100.88672				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	101.70486				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.65092				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.72245				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	103.77878				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.62117				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.87316				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.98500	9.98500	9.98500	105.09339				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.96057				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	100.67298				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.10248				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	102.04041				0.00	0	0
Total CLN539 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 CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.98160				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	114.71800				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	99.76799				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	103.38125				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	100.96704				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			9.45500	105.35442	9.45500	105.27510				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			9.50500	103.87695	9.50500	103.79748				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			9.59500	102.87647	9.59500	102.79705				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			4.70000	4.70000	4.70000	104.47721				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	258.64789				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			4.70000	4.70000	4.70000	104.47635				0.00	0	0
Total CLN550 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 CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	109.75900				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	117.09900				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	103.10091				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	100.17467				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	100.24157				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	99.93017				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	101.05434				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	116.66300				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	100.27321				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	100.23431	10.16000	100.27264				0.00	0	0
Total CLN562 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 CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.45500	105.03707	9.45500	103.43506				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.34311				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.02138				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	101.07857				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.94395				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.26291				0.00	0	150,000,000
Total CLN568 SPOT										0.00	0	150,000,000
Total For CLN568										0.00	0	150,000,000
CLN568 On 13/05/2021 Spot Bond					0.00000	100.23553				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.23795				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.68500	103.18318	9.68500	101.58262				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.24961				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.22781				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	100.26379				0.00	0	0
Total CLN574 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 CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	101.63485				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	101.72382				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	100.84937				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.28067				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	101.24492				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	100.26831				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	99.77732				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
CLN582 On 16/09/2025 Spot Bond					0.00000	101.83142				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	100.79759				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	99.78125				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	102.49286				0.00	0	0
Total CLN586 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 CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	101.79437				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	101.53454				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	101.57712				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	101.80773				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	103.89188				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.89000	122.79549	4.89000	100.35801				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	99.93099				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	101.88540				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	101.32202				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	99.93099				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.91325				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.23228				0.00	0	0
Total CLN598 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 CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	101.69083				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.57712				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	101.57712				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	101.87061				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.56761				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	100.38923				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	100.23367				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	101.09001				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	100.89419				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	99.99985				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	100.64921	9.32000	100.57409				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN610 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 CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	100.69921				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	101.08475				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	101.60244				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	99.99994				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	101.24829				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	101.01883				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	101.27055				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	101.00061				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	100.96434				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	100.58331				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	100.51332				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	100.51220				0.00	0	0
Total CLN621 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 CLN621										0.00	0	0
CLN62: On 28/04/2021 Spot Bond					0.00000	100.46687				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN62: On 20/12/2024 Spot Bond					0.00000	100.54738				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN62: On 25/01/2023 Spot Bond					0.00000	100.35061				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN62: On 25/01/2023 Spot Bond			8.84000	102.39324	8.84000	103.34720				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN62: On 19/08/2025 Spot Bond					0.00000	100.02323				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN62: On 31/07/2034 Spot Bond					0.00000	100.19550				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN62: On 31/07/2034 Spot Bond			11.38000	90.56364	11.38000	87.80044				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN62: On 20/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.76000	97.07957	8.76000	97.01137				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.55244				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.09885				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			8.41500	111.03684	8.41500	117.04650				0.00	0	0
Total COJ05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.29000	104.91008	8.29000	104.83987			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			10.01500	111.67981	10.01500	111.59038			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.79500	109.78492	8.79500	109.70749			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			9.45000	100.33914	9.45000	100.26323			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			11.15000	96.36991	11.15000	96.28424			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.10500	90.82954	11.10500	95.46099			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.43000	11.43000	11.43000	102.60684			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.52963			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	99.68222			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CSD04U										0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.48582				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	101.31383				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	101.40015				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	101.66808				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	100.51926				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.04802				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	101.69743				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	101.39328				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	101.31884				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DNG96U										0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	100.67085				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	102.90209				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.02158				0.00	0	400,000,000
Total DSY01 SPOT										0.00	0	400,000,000
Total For DSY01										0.00	0	400,000,000
DSY02 On 21/11/2024 Spot Bond					0.00000	101.44023				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			9.42500	9.42500	9.42500	104.07871				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.02205				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			8.06000	105.33580	8.06000	105.26759				0.00	0	0
Total DV2021 SPOT										0.00	0	0
Total For DV2021										0.00	0	0
DV22 On 07/02/2020 Spot Bond			7.98500	103.05664	7.98500	102.99012				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	87.07204	100.00000	86.48105				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			8.16500	107.57511	8.16500	107.50495				0.00	0	1,772,932,600
Total DV23 SPOT										0.00	0	1,772,932,600
Total For DV23										0.00	0	1,772,932,600
DV23/R On 27/02/2023 Spot Bond			100.00000	18.61655	100.00000	18.49388				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.61655	100.00000	18.49388				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			8.51500	106.68405	8.51500	106.61155				0.00	0	8,000,000

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 DV24 SPOT										0.00	0	8,000,000
Total For DV24										0.00	0	8,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.49922				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.57832	9.69000	102.49922				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			11.09000	97.05235	11.09000	96.96700				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	102.68618	10.10000	102.60373				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.68618	10.10000	102.60373				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	99.85983				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	101.28801				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	99.92330				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	100.84784				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	99.84395				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	101.73656				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	100.51177				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22c On 24/10/2022 Spot Bond					0.00000	101.02175				0.00	0	0
Total DVF22C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.11096				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	101.63661				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	101.76814				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	102.40817				0.00	0	22,000,000
Total DVF27 SPOT										0.00	0	22,000,000
Total For DVF27										0.00	0	22,000,000
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.79730				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.97268				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.27690				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	67.07384	100.00000	66.63188				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			8.06500	107.77599	8.06500	107.70654				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			8.16500	112.46552	8.16500	112.39217				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.92000	102.38131	7.92000	102.31626				0.00	0	0
Total ECN20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.02000	105.47765	8.02000	105.40931			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.92500	105.53869	8.92500	105.46277			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			4.87000	102.03576	4.87000	101.96824			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			4.65000	92.10451	4.65000	92.04556			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	127.89837	2.25000	127.84111			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			4.54000	127.83746	4.54000	127.75627			0.00	0	780,000,000
Total EL28 SPOT									0.00	0	780,000,000
Total For EL28									0.00	0	780,000,000
EL29 On 19/11/2029 Spot Bond			4.57000	113.44877	4.57000	113.37644			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.41000	113.64293	4.41000	113.57238			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			4.53000	102.86776	4.53000	102.80271			0.00	0	117,000,000
Total EL31 SPOT									0.00	0	117,000,000
Total For EL31									0.00	0	117,000,000
EL36 On 31/01/2036 Spot Bond			4.62000	93.86072	4.62000	93.80087			0.00	0	175,500,000
Total EL36 SPOT									0.00	0	175,500,000
Total For EL36									0.00	0	175,500,000
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.89837	2.25000	127.84111			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	114.98094				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	113.16318				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			7.74000	105.23837	7.74000	105.17324				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			7.74500	105.78126	7.74500	105.71504				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			10.10500	100.37423	10.10500	100.29272				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			10.89000	10.89000	10.89000	94.43613				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.94000	10.94000	10.94000	100.03340				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			10.25500	10.25500	10.25500	104.23815				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			10.10500	10.10500	10.10500	105.01809				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.17500	11.17500	11.17500	87.65879				0.00	0	0
Total EMM07P SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.81744				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	100.76085				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	101.88973				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.51224				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	100.52523				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	101.61604				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	99.77971				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.11731				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.88626				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	99.86598				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.91375				0.00	0	0
Total EPF015 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF015										0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	101.68363				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	101.71393				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	101.65998				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	101.65467				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.34712				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.73048				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	101.45500				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	100.30561				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.05880				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	100.67224				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	101.83924				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	101.87194				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	100.85913				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.09434				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.09159				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.09866				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	100.09213				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	100.88300	10.00000	111.82100				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	100.47798				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.09159				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.09482				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.09077				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/11/2022 Spot Bond					0.00000	100.08939				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			8.41500	107.64558	8.41500	107.57328				0.00	0	4,811,452,400
Total ES23 SPOT										0.00	0	4,811,452,400
Total For ES23										0.00	0	4,811,452,400
ES23/R On 25/01/2023 Spot Bond			10.00000	103.31528	10.00000	103.23313				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			9.50500	93.38034	9.50500	93.30929			29,465,500,000,000.00	3,100,000,000	9,898,356,900	
Total ES26 SPOT									29,465,500,000,000.00	3,100,000,000	9,898,356,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES26									9,465,500,000,000.00	3,100,000,000	9,898,356,900
ES26/R On 02/04/2026 Spot Bond			7.85000	101.14252	7.85000	101.07871			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			10.88500	77.54043	10.89000	77.44368			2,177,000,000,000.00	200,000,000	300,000,000
Total ES33 SPOT									2,177,000,000,000.00	200,000,000	300,000,000
Total For ES33									2,177,000,000,000.00	200,000,000	300,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	101.44651	7.50000	101.38497			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			11.24000	78.42749	11.24000	78.35722			0.00	0	21,839,568,700
Total ES42 SPOT									0.00	0	21,839,568,700
Total For ES42									0.00	0	21,839,568,700
ES42/R On 25/04/2042 Spot Bond			8.50000	100.70756	8.50000	100.63886			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	100.80958			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.63160			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	101.67732			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	101.50131			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	101.55251			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.35202	100.00000	11.26972				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.42031	100.00000	18.28676				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.40291				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	100.21327				0.00	0	0
Total FIFB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.34951				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.04362				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.16143				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.16604				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	100.56875				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	101.77367				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.29944				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTE1U On 22/11/2019 Spot Bond					0.00000	103.87551				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF1U On 28/01/2020 Spot Bond					0.00000	102.22753				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG1U On 10/03/2020 Spot Bond					0.00000	101.47400				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	100.80893				0.00	0	0
Total FNTH10 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 FNTH10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	102.53315				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	101.87000				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	103.04244				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			10.11000	10.11000	10.11000	104.56821				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	102.91558				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.42780				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.75245				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	104.69228				0.00	0	3,800,000,000
Total FRB18 SPOT										0.00	0	3,800,000,000
Total For FRB18										0.00	0	3,800,000,000
FRB19 On 14/04/2021 Spot Bond			10.11000	104.21292	10.11000	104.12870				0.00	0	0
Total FRB19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.86255				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.66528				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.62642				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	105.85518				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.69145				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	104.40507				0.00	20,000,000	5,000,000
Total FRB25 SPOT										0.00	20,000,000	5,000,000
Total For FRB25										0.00	20,000,000	5,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.06371				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			10.13500	105.12486	10.13500	105.03970				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.70500	159.56801	3.70500	159.47791				0.00	0	100,000,000
Total FRBI22 SPOT										0.00	0	100,000,000
Total For FRBI22										0.00	0	100,000,000
FRBI23 On 07/12/2023 Spot Bond			3.94000	3.94000	3.94000	297.25572		1,576,000,000,000.00		0.00	400,000,000	246,000,000
Total FRBI23 SPOT								1,576,000,000,000.00		0.00	400,000,000	246,000,000
Total For FRBI23								1,576,000,000,000.00		0.00	400,000,000	246,000,000
FRBI25 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	131.55341				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			4.42000	175.65705	4.42000	175.54752		1,591,200,000,000.00		0.00	360,000,000	180,000,000
Total FRBI28 SPOT								1,591,200,000,000.00		0.00	360,000,000	180,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										1,591,200,000.00	360,000,000	180,000,000
FRBI29 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	93.22692				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			4.71000	4.71000	4.71000	206.25994				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.30500	83.46402	5.30500	83.40606				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			5.19000	86.87251	5.19000	86.81299				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.80000	7.80000	7.80000	92.25072				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 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
FRBZ03 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
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121U SPOT										0.00	0	0
Total For FRC121U										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			5.07000	5.07000	5.07000	126.30360				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	100.02534				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	94.14254				0.00	0	0
Total FRC181 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC181									0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.07522			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.36339			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.41500	157.23792	4.41500	157.14023			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.04546			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.27500	154.47261	5.27500	154.36607			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.37660			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.14768			0.00	0	0
Total FRC236 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	107.59902				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	102.22829				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	107.83211				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	107.39993				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.24935				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.20238				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.68307				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.06488				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.66604				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.33302				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.13373				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	100.47358				0.00	0	0
Total FRC248 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	106.89225			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	101.32874			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25: On 13/02/2022 Spot Bond					0.00000	100.25141			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.62591			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.39927			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.81611			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.26579			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	100.58573			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.99262			0.00	0	0
Total FRC261 SPOT									0.00	0	0
Total For FRC261									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.92202			0.00	0	0
Total FRC262 SPOT									0.00	0	0
Total For FRC262									0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.12419			0.00	0	0
Total FRC264 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC264									0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	104.05408			0.00	0	0
Total FRC265 SPOT									0.00	0	0
Total For FRC265									0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.08929			0.00	0	0
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.56452			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.96867			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	100.60636	9.80000	100.52707			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.66061			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	101.66448			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	101.80603			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	101.20945			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.02194			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	101.64682			0.00	0	0
Total FRC280 SPOT									0.00	0	0
Total For FRC280									0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.05620			0.00	0	0
Total FRC282 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.31861				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	100.32174				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	101.59531				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	104.23403				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	100.50829				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	100.50829				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	101.50460				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	101.69826				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	100.67287				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	101.46891				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	100.78097				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	100.77151				0.00	0	0
Total FRC294 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.20069				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	100.19405				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.19619				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.15265				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	101.81796				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	101.27829				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	101.64256				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	100.29767				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	101.34147				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	101.15546				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	100.43088				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	101.97259				0.00	0	0
Total FRC306 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC306										0.00	0	0
FRC30: On 12/08/2020 Spot Bond					0.00000	100.21620				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	102.52211				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30: On 20/06/2024 Spot Bond					0.00000	101.48400				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	101.62616				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	101.15000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	100.79000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31: On 20/06/2024 Spot Bond					0.00000	101.73238				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	101.32000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC31: On 13/10/2026 Spot Bond					0.00000	99.31209				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31: On 15/09/2033 Spot Bond					0.00000	100.96874				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31: On 31/07/2034 Spot Bond					0.00000	100.54458				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	100.79873				0.00	0	0
Total FRC318 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond					0.00000	100.83083				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	100.69993				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.87492				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.68117				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32: On 20/06/2026 Spot Bond					0.00000	100.42871				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	100.20266				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	100.23677				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			5.05500	5.05500	5.05500	155.06984				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			4.99500	4.99500	4.99500	155.26247				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			4.97500	4.97500	4.97500	155.32676				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16: On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0

Contract 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 FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
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

Contract 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 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			5.28000	84.73895	5.28000	84.67989				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			5.22500	96.20117	5.22500	96.13521				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	100.54288				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	101.54756				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.06879				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	102.82826				0.00	10,000,000,000	5,000,000,000
Total FRJ22 SPOT										0.00	10,000,000,000	5,000,000,000
Total For FRJ22										0.00	10,000,000,000	5,000,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.88625				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.18004				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	105.00067				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.85953				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	103.64041				0.00	0	0
Total FRJ27 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 FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.76963				0.00	0	6,500,000,000
Total FRJ29 SPOT										0.00	0	6,500,000,000
Total For FRJ29										0.00	0	6,500,000,000
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
FRS100 On 15/01/2024 Spot Bond			4.13800	4.13800	4.13800	105.94224				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.47000	4.47000	4.47000	106.64070				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	100.94172				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.65958				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			4.61000	104.65748	4.61000	104.59083				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.56000	209.69245	4.56000	209.55936				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			5.39000	94.07642	5.39000	94.01068				0.00	0	264,000,000
Total FRS110 SPOT										0.00	0	264,000,000
Total For FRS110										0.00	0	264,000,000
FRS111 On 07/12/2033 Spot Bond			4.59000	4.59000	4.59000	208.89429				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.62000	129.13484	4.62000	129.05251				0.00	0	0
Total FRS114 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 FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	118.80609	3.70500	118.73902				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			5.00000	99.19445	5.00000	99.12822				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.71000	206.39347	4.71000	206.25994				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.76000	205.30801	4.76000	205.17441				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.15000	164.69876	4.15000	115.55993				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.79000	204.66014	4.79000	204.52645				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.97000	87.05336	5.97000	86.98855				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.44000	163.12823	5.44000	163.01321				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			5.50000	92.69199	5.50000	92.62643				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			4.96000	168.89194	4.96000	168.77931				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.02000	168.15884	5.02000	168.04591				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			5.30000	194.02379	5.30000	193.88916				0.00	0	0
Total FRS132 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 FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond					0.00000	110.64320				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.43000	93.57005	5.43000	93.50438				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.68500	5.68500	5.68500	90.35468				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			5.23000	96.13592	5.23000	96.06998				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			4.83000	170.49288	4.83000	170.38097				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			5.07000	198.73356	5.07000	198.59931				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.96000	168.89194	4.96000	168.77931				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.96000	168.89194	4.96000	168.77931				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.25000	165.38229	5.25000	165.26817				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.92000	127.29661	4.92000	127.21241				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			4.11500	158.21721	4.11500	158.12269				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.31000	164.66663	5.31000	164.55223				0.00	0	0
Total FRS149 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 FRS149										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.35000	164.19151	5.35000	164.07691				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.89000	127.47908	4.89000	127.39507				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.77000	171.23764	4.77000	171.12607				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.36000	5.36000	5.36000	163.95833				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	12.28603				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	14.35516				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	17.47414				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	19.97167				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	11.38881				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	12.94082				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	15.54955				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	17.64911				0.00	0	0
Total FRS165 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 FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.30290				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	10.31471				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	9.97257				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	15.54113				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	100.85709				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	100.91207				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	13.73691				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	13.73690				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	16.77676				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	101.56829				0.00	0	0
Total FRS180 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 FRS180										0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	101.41749				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	104.65888				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	109.48837				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18: On 20/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	113.47661				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	124.74556				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	119.84255				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	102.35480				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	114.44873				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	50.99679				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	47.63841				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	100.37780				0.00	0	0
Total FRS197 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 FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	108.63632				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.41208				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	100.24297				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	99.90940				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	105.75782				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	101.96528				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	100.27464				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	100.93515				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	100.01045				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	101.10925				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	100.09229				0.00	0	0
Total FRS209 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 FRS209										0.00	0	0
FRS21 On 22/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.74000	3.74000	3.74000	299.36642				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			3.63000	3.63000	3.63000	300.53510				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			4.35000	4.35000	4.35000	292.98532				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			3.90500	158.90728	3.90500	158.81501				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	100.58526				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			3.60500	159.89968	3.60500	159.81067				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	100.42676				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			4.45000	99.35283	4.45000	99.29082				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.08000	73.07178	4.08000	105.28950				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			4.08000	4.08000	4.08000	132.44176				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			4.11000	4.11000	4.11000	132.25082				0.00	0	0
Total FRS87 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 FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.54000	4.54000	4.54000	291.03176			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.41500	102.37829	7.41500	102.31722			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			7.97500	7.97500	7.97500	101.12141			0.00	0	35,000,000
Total FRX23 SPOT									0.00	0	35,000,000
Total For FRX23									0.00	0	35,000,000
FRX24 On 10/12/2024 Spot Bond			8.35700	114.60883	8.35700	114.53194			0.00	0	189,000,000
Total FRX24 SPOT									0.00	0	189,000,000
Total For FRX24									0.00	0	189,000,000
FRX25 On 26/07/2025 Spot Bond			8.49500	108.76430	8.49500	108.69057			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			8.80500	104.92491	8.80500	104.85083			0.00	0	890,000,000
Total FRX26 SPOT									0.00	0	890,000,000
Total For FRX26									0.00	0	890,000,000
FRX27 On 07/03/2027 Spot Bond			8.84500	109.29484	8.84500	109.21689			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.14500	109.08011	9.14500	109.00062			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.53000	104.48740	9.53000	104.40814			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.78000	100.56591	9.78000	100.48766			0.00	0	410,000,000
Total FRX31 SPOT									0.00	0	410,000,000
Total For FRX31									0.00	0	410,000,000
FRX32 On 31/03/2032 Spot Bond			9.76500	106.93227	9.76500	106.84873			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			10.84000	76.49690	10.84000	76.43073			0.00	0	0
Total FRX45 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 FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.09415				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.12707				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0

Contract 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 FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.03835			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.42994			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.33081			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.04198			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

Contract 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 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	101.65721				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	102.95745				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	100.37330				0.00	0	220,000,000
Total GBL05 SPOT										0.00	0	220,000,000
Total For GBL05										0.00	0	220,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	99.93593				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	99.93512				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	99.92987				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	99.92340				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	99.91937				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

Contract 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 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
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

Contract 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 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	104.28837	4.15000	104.22560				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	101.98317				0.00	0	3,100,000,000
Total GRT07 SPOT										0.00	0	3,100,000,000
Total For GRT07										0.00	0	3,100,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.08183				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.74610				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.12912				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	102.80337				0.00	10,100,000,000	10,100,000,000
Total GRT14 SPOT										0.00	10,100,000,000	10,100,000,000
Total For GRT14										0.00	10,100,000,000	10,100,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	101.07086				0.00	0	0
Total GRT15 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 GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.09288				0.00	5,900,000,000	5,900,000,000
Total GRT16 SPOT										0.00	5,900,000,000	5,900,000,000
Total For GRT16										0.00	5,900,000,000	5,900,000,000
GRT17 On 17/10/2023 Spot Bond			8.85500	105.25080	8.85500	105.17608				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	101.76209				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	102.55460				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	102.27694				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.90500	100.95833	9.90500	100.87837				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	100.83809				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	102.10533				0.00	0	450,000,000
Total GRT23 SPOT										0.00	0	450,000,000
Total For GRT23										0.00	0	450,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	102.36243				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	101.81650				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	103.07492				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	101.34865				0.00	0	0
Total GRT27 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 GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.58935				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	101.62911				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	102.10293				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	99.87228				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	100.78618				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	100.80592				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.14914				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	101.27328				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.22429				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	100.50915				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total GRT40 SPOT										0.00	0	20,000,000,000
Total For GRT40										0.00	0	20,000,000,000
GRT41 On 20/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	34,000,000,000
Total GRT41 SPOT										0.00	0	34,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT41									0.00	0	34,000,000,000
GRT42 On 20/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	46,000,000,000
Total GRT42 SPOT									0.00	0	46,000,000,000
Total For GRT42									0.00	0	46,000,000,000
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	100.92315			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	101.86558			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
Total HIL02U SPOT									0.00	0	0
Total For HIL02U									0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total HIL03U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HIL03U										10,000,000,000,000.00	50,000,000,000	50,000,000,000
HILB06 On 11/07/2020 Spot Bond					0.00000	100.99053				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.00311				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	101.37255				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	101.27044				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	101.68961				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	101.93877				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	101.75030				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	100.88300	10.00000	111.82100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.04960				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	101.27758				0.00	0	0
Total HPF11 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 HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.22710			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			7.31500	104.67141	7.31500	104.61013			0.00	0	205,000,000
Total HWAY20 SPOT									0.00	0	205,000,000
Total For HWAY20									0.00	0	205,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	64.52574	100.00000	64.10059			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			4.25000	294.19936	4.25000	294.01994			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			4.44000	4.44000	4.44000	294.41555			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			4.61000	77.30865	4.61000	94.43236			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			10.82000	91.49110	10.82000	91.41254		12,984,000,000,000.00	1,200,000,000	80,000,000	
Total HWAY34 SPOT								12,984,000,000,000.00	1,200,000,000	80,000,000	
Total For HWAY34								12,984,000,000,000.00	1,200,000,000	80,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.97113	100.00000	11.89225		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			10.82000	91.18220	10.82000	91.10390		0.00	0	2,500,000,000	
Total HWAY35 SPOT								0.00	0	2,500,000,000	
Total For HWAY35								0.00	0	2,500,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.97079	100.00000	11.89191		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	100.91118			0.00	0	15,000,000,000
Total HWF11 SPOT								0.00	0	15,000,000,000	
Total For HWF11								0.00	0	15,000,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	100.71597			0.00	0	2,000,000,000
Total HWF12 SPOT								0.00	0	2,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWF12									0.00	0	2,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100			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			3.50000	136.27032	3.47000	136.39306		843,966,200,000,000.00	241,133,200,000	218,935,700,000	
Total I2025 SPOT								13,966,200,000,000.00	241,133,200,000	218,935,700,000	
Total For I2025									13,966,200,000,000.00	241,133,200,000	218,935,700,000
I2029 On 31/03/2029 Spot Bond			3.68000	100.29279	3.68000	100.23622		197,162,624,000,000.00	53,576,800,000	102,610,400,000	
Total I2029 SPOT								17,162,624,000,000.00	53,576,800,000	102,610,400,000	
Total For I2029									17,162,624,000,000.00	53,576,800,000	102,610,400,000
I2033 On 28/02/2033 Spot Bond			3.78000	100.19996	3.78000	100.14228		202,645,800,000,000.00	53,610,000,000	101,262,570,000	
Total I2033 SPOT								12,645,800,000,000.00	53,610,000,000	101,262,570,000	
Total For I2033									12,645,800,000,000.00	53,610,000,000	101,262,570,000
I2038 On 31/01/2038 Spot Bond			3.86000	116.22659	3.85000	116.32392		161,286,240,000,000.00	41,784,000,000	225,634,139,800	
Total I2038 SPOT								11,286,240,000,000.00	41,784,000,000	225,634,139,800	
Total For I2038									11,286,240,000,000.00	41,784,000,000	225,634,139,800
I2046 On 31/03/2046 Spot Bond			3.93000	105.73934	3.93000	105.67757		333,873,150,000,000.00	84,955,000,000	171,446,730,000	
Total I2046 SPOT								13,873,150,000,000.00	84,955,000,000	171,446,730,000	
Total For I2046									13,873,150,000,000.00	84,955,000,000	171,446,730,000
I2050 On 31/12/2050 Spot Bond			3.93000	109.78771	3.95000	109.29809		397,594,366,500,000.00	101,169,050,000	220,690,295,522	
Total I2050 SPOT								17,594,366,500,000.00	101,169,050,000	220,690,295,522	
Total For I2050									17,594,366,500,000.00	101,169,050,000	220,690,295,522
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB107U SPOT								0.00	0	0	
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB121U SPOT								0.00	0	0	
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB122U SPOT								0.00	0	0	
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IB125U SPOT								0.00	0	0	

Contract 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 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	99.93643			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			8.33000	8.33000	8.33000	101.60556			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.27161			0.00	0	70,000,000
Total IBL102 SPOT									0.00	0	70,000,000
Total For IBL102									0.00	0	70,000,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.84601			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	100.65669			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.00000			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			4.20000	294.71749	4.20000	294.53893			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	101.71354			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	100.26182			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.02059			0.00	0	0
Total IBL113 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 IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.32742				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.02114				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	101.38109				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	100.63364				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.09057				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	100.85866				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	100.32966				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.18111				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.09397				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	100.94632				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.01586				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	100.92850				0.00	0	0
Total IBL130 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 IBL130									0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.32092			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	100.23627			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	101.56273			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.80178			0.00	0	0
Total IBL134 SPOT									0.00	0	0
Total For IBL134									0.00	0	0
IBL135 On 22/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.65500	3.65500	3.65500	159.64419		1,611,124,000,000.00	440,800,000	395,400,000	
Total IBL36 SPOT								1,611,124,000,000.00	440,800,000	395,400,000	
Total For IBL36								1,611,124,000,000.00	440,800,000	395,400,000	
IBL43/J On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100		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			8.17000	102.45541	8.17000	102.38743		0.00	0	0	
Total IBL46 SPOT								0.00	0	0	
Total For IBL46								0.00	0	0	
IBL50 On 02/08/2020 Spot Bond			7.93000	103.59110	7.93000	103.52545		0.00	0	500,000,000	
Total IBL50 SPOT								0.00	0	500,000,000	
Total For IBL50								0.00	0	500,000,000	
IBL60 On 17/02/2024 Spot Bond			8.97500	107.18144	8.97500	107.10475		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	100.89285		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			3.75500	159.40250	3.75500	159.31187		0.00	0	0	
Total IBL67 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 IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.37063				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.70581				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			9.06500	102.49895	9.06500	102.42489				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.02190				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.91000	103.45703	7.91000	103.39090				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	37.30509	100.00000	37.05660				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	99.89928				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	100.90614				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	102.84661				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	102.83891				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

Contract 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 IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.36631	100.00000	11.29141				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG00 On 22/10/2020 Spot Bond			7.96000	101.08883	7.96000	101.02417				0.00	0	8,800,000,000
Total IDCG03 SPOT										0.00	0	8,800,000,000
Total For IDCG03										0.00	0	8,800,000,000
IDCG00 On 24/11/2019 Spot Bond					0.00000	99.94183				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG00 On 24/11/2024 Spot Bond			9.20500	101.38315	9.20500	101.30853				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.37486				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG00 On 13/05/2030 Spot Bond			11.59000	98.47988	11.59000	98.34274				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG00 On 05/12/2019 Spot Bond					0.00000	101.83784				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.83670				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.70500	110.58427	9.70500	110.49841				0.00	0	22,000,000
Total IDCG11 SPOT										0.00	0	22,000,000
Total For IDCG11										0.00	0	22,000,000
IDCG10 On 26/04/2021 Spot Bond					0.00000	101.04992				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG10 On 26/04/2023 Spot Bond					0.00000	101.29652				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG10 On 12/11/2021 Spot Bond					0.00000	100.22423				0.00	0	0
Total IDCG14 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 IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	100.63769				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	101.54059				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.32809				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond					0.00000	101.58690				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	102.01358				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	101.56455				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP07 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 05/04/2025 Spot Bond			100.00000	6.27450	100.00000	6.23293				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP2U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.60500	104.45813	8.60500	104.38602				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			8.07000	101.88450	8.07000	101.81844				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

Contract 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 IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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	100.88300	10.00000	111.82100				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	101.97234				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	100.49821				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	100.53399				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	101.87889				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	90.66701				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	100.47478				0.00	0	0
Total ING394 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 ING394									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.48542			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.69852			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	101.87821			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			10.21000	106.48999	10.21000	106.40358		3,063,000,000,000.00	300,000,000	75,000,000	
Total INLV04 SPOT								3,063,000,000,000.00	300,000,000	75,000,000	
Total For INLV04								3,063,000,000,000.00	300,000,000	75,000,000	
INLV05 On 22/03/2023 Spot Bond					0.00000	105.15423			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	100.88300	10.00000	111.82100			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	101.84910			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	101.70889			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	101.58354			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	101.38783			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	101.40415			0.00	0	0
Total IPF18 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 IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.42047				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.50815				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	102.19340				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	101.58932				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	100.39827				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	100.88442				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	100.25948				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	100.26223				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	101.34188				0.00	0	0
Total IPF30 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 IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.76490				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.23508				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	100.55463				0.00	0	0
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.87215	2.75000	100.84968				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			6.92000	146.73109	6.92000	146.61037				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			5.47000	5.47000	5.47000	123.91616				0.00	0	367,300,000
Total IV030 SPOT										0.00	0	367,300,000
Total For IV030										0.00	0	367,300,000
IV030A On 31/01/2025 Spot Bond			5.47000	5.47000	5.47000	123.91616				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	101.93317				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	101.76107				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			10.11000	106.18427	10.11000	106.09893				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	107.23089				0.00	0	0
Total IV035 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 IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	104.59691				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.81961				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			5.85500	5.85500	5.85500	152.52985				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	105.60014				0.00	0	55,000,000
Total IV040 SPOT										0.00	0	55,000,000
Total For IV040										0.00	0	55,000,000
IV041 On 29/09/2021 Spot Bond			10.46000	104.31520	10.46000	104.22757				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	104.56691				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			10.35000	103.35000	10.35000	103.82523				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	100.66086				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			4.80500	155.97623	4.80500	155.87447				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	103.79730				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	101.95257				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

Contract 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 IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.62000	161.02531	5.62000	160.90945				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA969 On 05/12/2019 Spot Bond			7.15000	7.15000	7.15000	99.68755				0.00	0	0
Total IVA969 SPOT										0.00	0	0
Total For IVA969										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.15000	7.15000	7.15000	99.55147				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.03609				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.25000	7.25000	7.25000	98.89991				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.25000	7.25000	7.25000	98.86107				0.00	0	0
Total IVA978 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 IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.35000	7.35000	7.35000	98.70801				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	98.57086				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	98.43409				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	98.29770				0.00	0	0
Total IVA982 SPOT										0.00	0	0
Total For IVA982										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.16169				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	100.88300	10.00000	111.82100				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	101.25614				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.98000	105.22524	7.98000	105.15813				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	0.00000				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	101.56533				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	100.37944				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	99.92995				0.00	0	0
Total IVC092 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 IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.83000	108.65821	8.83000	108.58128				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	101.32818				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	100.58437				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	101.34976				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	101.80880				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.69848				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	101.33537				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	100.71238				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			8.48000	101.92124	8.48000	101.85150				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.01234				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	101.67141				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	100.56141				0.00	0	0
Total IVC116 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 IVC116									0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.69103			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	100.58195			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	100.71884			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	100.56420			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	99.83302			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.06500			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	101.88293			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	101.74424			0.00	0	0
Total IVC145 SPOT									0.00	0	0
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.81080			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	101.37157			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	101.74602			0.00	0	0
Total IVC148 SPOT									0.00	0	0
Total For IVC148									0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	101.73649			0.00	0	0
Total IVC149 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.94444				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	100.37321				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	100.70270				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	101.84567				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.10090				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	101.28036				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.01238				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	100.30348				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.09211				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	101.60162				0.00	0	0
Total IVC163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.37681				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.92392				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

Contract 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 IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.60801				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	101.74107				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	101.32099				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			8.18500	104.38398	8.18500	104.31536				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	99.86999				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	99.93201				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	101.82389				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	99.77043				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	99.93568				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.73901				0.00	0	0
Total KAP014 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 KAP014										0.00	0	0
KAP01: On 01/11/2024 Spot Bond					0.00000	100.48578				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.95624				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond					0.00000	101.06878				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			9.69500	121.63283	9.69500	121.53796				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.98000	99.93445	7.98000	99.86899				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/I On 28/11/2019 Spot Bond			9.62000	99.92099	9.62000	99.84211				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	102.35003	9.71000	102.27036				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.13825				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	99.79724				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	101.73150				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	104.64613				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			8.51500	108.50184	8.51500	108.42771				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	102.29326				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	104.04676				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			8.83500	106.93558	8.83500	106.85983				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	101.73388				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	102.77436				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			10.22000	102.20839	10.22000	102.12447				0.00	0	1,012,000,000
Total LBK28 SPOT										0.00	0	1,012,000,000
Total For LBK28										0.00	0	1,012,000,000
LBK29 On 07/06/2023 Spot Bond			8.64000	107.74657	8.64000	107.67189				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	101.41544				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	102.10146				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	100.33716				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	102.43641				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	101.53754				0.00	0	0
Total LBK35 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 LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	101.27099			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.38122			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			7.56000	103.64893	7.56000	103.58625			317,520,000,000.00	42,000,000	594,000,000
Total LGL04 SPOT									317,520,000,000.00	42,000,000	594,000,000
Total For LGL04									317,520,000,000.00	42,000,000	594,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.56567			0.00	0	7,594,000,000
Total LGL05 SPOT									0.00	0	7,594,000,000
Total For LGL05									0.00	0	7,594,000,000
LGL06 On 04/10/2022 Spot Bond			8.91500	104.60676	8.91500	104.53201			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.09492			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	102.41365			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	102.77029			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	101.07416			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC12U 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
LHC13U 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
LHC14U 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

Contract 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 LHC14U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.31403				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	100.27747				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	100.31100				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	99.92353				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	100.67870				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	0.00000				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	28,000,000,000
Total LRFA3 SPOT										0.00	0	28,000,000,000
Total For LRFA3										0.00	0	28,000,000,000
LRFB2 On 20/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		470,000,000,000,000.00		4,700,000,000	5,250,000,000	
Total LRFB3 SPOT								470,000,000,000,000.00		4,700,000,000	5,250,000,000	
Total For LRFB3								470,000,000,000,000.00		4,700,000,000	5,250,000,000	
LRFC2 On 20/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,750,000,000
Total LRFC3 SPOT										0.00	0	1,750,000,000
Total For LRFC3										0.00	0	1,750,000,000
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.57248				0.00	0	0
Total MAQ131 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 MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.52790				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	99.88332				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
Total MAQ157 SPOT										0.00	0	0
Total For MAQ157										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	98.97666				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ16 On 21/11/2019 Spot Bond					0.00000	0.00000				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	99.94459				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	99.87181				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					0.00000	99.62768				0.00	0	0
Total MAQ169 SPOT										0.00	0	0
Total For MAQ169										0.00	0	0
MAQ17 On 18/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ170 SPOT										0.00	0	0
Total For MAQ170										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.43766				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.04565				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	100.27253				0.00	0	0
Total MBF059 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 MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.08684				0.00	1,600,000,000	800,000,000
Total MBF061 SPOT										0.00	1,600,000,000	800,000,000
Total For MBF061										0.00	1,600,000,000	800,000,000
MBF06: On 07/06/2020 Spot Bond					0.00000	101.55229				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	101.67756				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06: On 30/09/2020 Spot Bond					0.00000	101.10495				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	101.15247				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	100.92346				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	99.91728				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	100.40434				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	99.93842				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	99.93722				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	100.85123				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	100.54620				0.00	0	0
Total MBP042 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 MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.55021				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	101.21242				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.22764				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	99.98066				0.00	25,000,000,000	25,000,000,000
Total MBP046 SPOT										0.00	25,000,000,000	25,000,000,000
Total For MBP046										0.00	25,000,000,000	25,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	99.91770				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	101.21244				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	101.22766				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	99.93914				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIII03 On 28/08/2023 Spot Bond					0.00000	114.27137				0.00	0	0
Total MIII03 SPOT										0.00	0	0
Total For MIII03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.93500	104.48727	7.93500	104.42027				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	99.94041				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			11.15500	11.15500	11.15500	103.69561				0.00	0	0
Total MMIG04 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 MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.31500	106.70043	9.31500	106.62127				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.77517				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.53285				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	114.36404				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	101.49295				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.47644				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	101.69452				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.02765				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	103.32162				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	102.29090				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	101.55526				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	101.91807				0.00	0	0
Total MTN13 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 MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.25359				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	100.25943				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	99.78586				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	99.77939				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	99.77175				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	101.87585				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.93031				0.00	670,000,000	670,000,000
Total MTN20 SPOT										0.00	670,000,000	670,000,000
Total For MTN20										0.00	670,000,000	670,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.31775				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	101.72300				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

Contract 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 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	100.11342			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	99.99979			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	99.99987			0.00	0	0
Total MWAR03 SPOT									0.00	0	0
Total For MWAR03									0.00	0	0
MWAR(On 22/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWAR04 SPOT									0.00	0	0
Total For MWAR04									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.53100			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	101.59110			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	101.60023			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	101.54385			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	101.83482			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	103.30776			0.00	0	0
Total N6G26 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 N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.34006				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	101.41203				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	101.66384				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.87778				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.07440				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			8.43500	99.68020	8.43500	99.61235				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			7.45000	105.11480	7.45000	105.05180				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.91500	106.67563	8.91500	106.59981				0.00	0	41,000,000
Total NAM03 SPOT										0.00	0	41,000,000
Total For NAM03										0.00	0	41,000,000
NAM04 On 01/08/2026 Spot Bond			10.15500	104.97546	10.15500	104.89073				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	100.81353				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	100.51499				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	100.52182				0.00	0	0
Total NBG03G 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 NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.60673				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	100.61651				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			7.63500	101.15318	7.63500	105.54597				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.62000	103.87093	7.62000	103.80692				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	101.70159	9.38000	101.62478				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			8.71500	105.35402	8.71500	105.27997				0.00	0	13,000,000
Total NBK13A SPOT										0.00	0	13,000,000
Total For NBK13A										0.00	0	13,000,000
NBK14 On 25/06/2021 Spot Bond			7.53000	106.45109	7.53000	106.38662				0.00	0	9,000,000
Total NBK14A SPOT										0.00	0	9,000,000
Total For NBK14A										0.00	0	9,000,000
NBK15 On 11/02/2022 Spot Bond			7.78000	104.52809	7.78000	104.46308				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			8.54000	106.39405	8.54000	106.32154				0.00	0	30,000,000
Total NBK16A SPOT										0.00	0	30,000,000
Total For NBK16A										0.00	0	30,000,000
NBK17 On 22/04/2026 Spot Bond			8.89500	105.97747	8.89500	105.90190				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18 On 01/06/2020 Spot Bond			8.26500	104.96831	8.26500	104.89865				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19 On 01/06/2022 Spot Bond			8.31000	107.62387	8.31000	107.55207				0.00	0	0
Total NBK19A 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 NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.15500	110.82363	9.15500	110.74234				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	101.44290				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21, On 21/07/2027 Spot Bond			9.91500	107.41426	9.91500	107.32956				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22, On 19/11/2022 Spot Bond			8.29500	104.77040	8.29500	104.70025				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			9.42500	105.83604	9.42500	105.75574				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	100.42725				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			9.40500	108.63373	9.40500	108.55148				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.25414				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			8.61500	8.61500	8.61500	108.45253				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.13519				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	16.44826	100.00000	16.33870				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	103.80568				0.00	0	0
Total NBK26B 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 NBK26B									0.00	0	0
NBK27 On 10/05/2026 Spot Bond			9.71500	107.21640	9.71500	107.13261			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			8.25500	108.58756	8.25500	108.51597			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	100.43918			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			9.15500	109.92476	9.15500	109.84458			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			8.25000	107.25167	8.25000	107.18101			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.09328			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31 On 09/11/2023 Spot Bond			8.28500	104.13591	8.28500	104.06626			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.09685			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.19577			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	101.88380			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	104.94876			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	101.56769			0.00	0	0
Total NBK38B 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 NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.93000	10.93000	10.93000	59.95708				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	104.76797				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.23294				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	100.92224				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.15271				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	100.44503				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.00741				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	101.29299				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	101.91474				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	100.36835				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.75521				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	100.62678				0.00	0	0
Total NBK50B 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 NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.23805				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.05652				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	100.40848				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.02157				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	101.28832				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.45873				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.46660				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.47272				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.48181				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	101.52690				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			10.10000	103.82419	10.10000	103.73992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.51833				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			10.13500	103.08939	10.13500	103.00542				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.52690				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	101.54049				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	101.55762				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	101.49776				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.08794				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06I 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
NED07I 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
NED08I 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
NED09I 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
NED10I 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
NED11I 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	100.96918				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	102.88599				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			8.61000	106.02723	8.61000	105.95439				0.00	0	3,230,000,000
Total NED20 SPOT										0.00	0	3,230,000,000
Total For NED20										0.00	0	3,230,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.85769				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1I On 26/11/2021 Spot Bond					0.00000	106.62865				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	100.84141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.57007				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	106.54229				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	99.88997				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	106.03121				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	101.98120				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	102.32809				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.11105				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1A On 01/07/2022 Spot Bond					0.00000	107.16137				0.00	0	8,000,000,000
Total NGLT1A SPOT										0.00	0	8,000,000,000
Total For NGLT1A										0.00	0	8,000,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.00124				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT103 On 25/03/2024 Spot Bond					0.00000	102.12374				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT104 On 15/01/2025 Spot Bond					0.00000	101.36779				0.00	400,000,000	200,000,000
Total NGT104 SPOT										0.00	400,000,000	200,000,000
Total For NGT104										0.00	400,000,000	200,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.46766	13.50000	100.35954			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.01911			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.06864			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	100.63238			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	100.72355			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	99.92841			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	99.91778			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	102.03206			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	101.87525			0.00	0	0
Total NHM013 SPOT									0.00	0	0
Total For NHM013									0.00	0	0
NHM01 On 20/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		300,000,000,000,000.00	3,000,000,000	135,000,000,000	
Total NHM014 SPOT								10,000,000,000,000.00	3,000,000,000	135,000,000,000	
Total For NHM014								10,000,000,000,000.00	3,000,000,000	135,000,000,000	
NI202 On 07/12/2033 Spot Bond			4.76000	4.76000	4.76000	205.17441		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			4.33000	4.33000	4.33000	176.70548		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	131.52180			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.53000	4.53000	4.53000	93.38173			0.00	0	0
Total NI29 SPOT									0.00	0	0
Total For NI29									0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			5.00000	5.00000	5.00000	99.12822			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			4.33000	4.33000	4.33000	130.86019			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	165,000,000
Total NILB12 SPOT									0.00	0	165,000,000
Total For NILB12									0.00	0	165,000,000
NILB13 On 31/01/2025 Spot Bond			4.72000	4.72000	4.72000	128.43578			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			4.80000	4.80000	4.80000	170.75305			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			5.18000	166.22171	5.18000	166.10795			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			4.71500	103.15133	4.71500	103.08479			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			7.36000	104.39714	7.36000	104.33565		132,480,000,000.00		18,000,000	0
Total NMP20N SPOT								132,480,000,000.00		18,000,000	0
Total For NMP20N								132,480,000,000.00		18,000,000	0
NN010 On 01/10/2020 Spot Bond					0.00000	101.10953			0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	101.30127				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	101.65892				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	101.42235				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.95064				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	100.75902				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	100.41786				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	110.56887				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	99.41462				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	99.74806				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total NN026 SPOT										0.00	0	10,000,000,000
Total For NN026										0.00	0	10,000,000,000
NN03 On 23/11/2023 Spot Bond					0.00000	99.93239				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	99.99981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.69729				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	101.75534				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	104.17988				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	101.00356				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	101.00356				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	100.47575				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	104.74489				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	103.50535				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	105.21917				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	105.08749				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			8.99500	8.99500	8.99500	100.69642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2:On 22/05/2020 Spot Bond					0.00000	100.07741				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	99.99991				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	99.99999				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	99.99987				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1:On 22/05/2020 Spot Bond			8.19000	8.19000	8.19000	101.18595				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1:On 22/05/2052 Spot Bond					0.00000	100.00002				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2:On 22/05/2023 Spot Bond					0.00000	99.99998				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2:On 22/05/2022 Spot Bond					0.00000	99.99991				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			8.39000	8.39000	8.39000	101.18509				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1:On 22/05/2020 Spot Bond					0.00000	100.00002				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D:On 22/05/2020 Spot Bond					0.00000	100.00004				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			8.11000	111.43863	8.11000	111.36564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.33000	182.56667	4.33000	182.45413				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.39500	110.52361	10.39500	110.43184				0.00	0	6,140,000,000
Total NRA028 SPOT										0.00	0	6,140,000,000
Total For NRA028										0.00	0	6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.17376	100.00000	12.09311				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.93946				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.09744				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	102.43035				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	100.62619				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	100.89562				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	101.22029				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	101.65939				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	101.77197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	99.99986			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	99.89915			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			7.58500	99.95846	7.58500	99.89620			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	101.86151			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.05500	8.05500	8.05500	102.21815		338,310,000,000.00	42,000,000	1,514,000,000	
Total OML05 SPOT								338,310,000,000.00	42,000,000	1,514,000,000	
Total For OML05								338,310,000,000.00	42,000,000	1,514,000,000	
OML06 On 19/03/2022 Spot Bond			8.91500	104.75597	8.91500	104.68069		0.00	0	1,500,000,000	
Total OML06 SPOT								0.00	0	1,500,000,000	
Total For OML06								0.00	0	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			10.25500	104.79937	10.25500	104.71303		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.36988		0.00	0	400,000,000	
Total OML08 SPOT								0.00	0	400,000,000	
Total For OML08								0.00	0	400,000,000	
OML09 On 14/09/2022 Spot Bond			8.91500	106.95563	8.91500	106.87877		0.00	0	1,000,000,000	
Total OML09 SPOT								0.00	0	1,000,000,000	
Total For OML09								0.00	0	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			10.35500	106.47076	10.35500	106.38221		0.00	0	920,000,000	
Total OML10 SPOT								0.00	0	920,000,000	
Total For OML10								0.00	0	920,000,000	
OML11 On 11/06/2024 Spot Bond					0.00000	101.77095		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBL1U SPOT										0.00	0	0
Total For PBL1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100				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	101.69348				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	99.86993				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	99.87316				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	99.86499				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	99.87030				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	101.04314				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	100.34725				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.04226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.04409				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.04774				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.04826				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.04878				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			8.32000	115.96964	8.35500	115.69456			727,101,028,608,000.00	2,491,238,104,400	1,877,872,006,500	
Total R186 SPOT									727,101,028,608,000.00	491,238,104,400	377,872,006,500	
Total For R186									727,101,028,608,000.00	491,238,104,400	377,872,006,500	
R197 On 07/12/2023 Spot Bond			3.14000	305.96835	3.13000	305.91786			50,039,040,000,000.00	15,936,000,000	41,354,740,000	
Total R197 SPOT									50,039,040,000,000.00	15,936,000,000	41,354,740,000	
Total For R197									50,039,040,000,000.00	15,936,000,000	41,354,740,000	
R202 On 07/12/2033 Spot Bond			3.77000	228.17590	3.76000	228.29203			328,480,031,009,000.00	87,129,981,700	294,825,140,000	
Total R202 SPOT									328,480,031,009,000.00	87,129,981,700	294,825,140,000	
Total For R202									328,480,031,009,000.00	87,129,981,700	294,825,140,000	
R203 On 28/02/2023 Spot Bond			7.29500	103.12396	7.31500	103.00499			324,708,744,146,500.00	455,751,712,700	1,358,411,136,800	
Total R203 SPOT									324,708,744,146,500.00	455,751,712,700	358,411,136,800	
Total For R203									324,708,744,146,500.00	455,751,712,700	358,411,136,800	
R2030 On 31/01/2030 Spot Bond			9.07000	95.50687	9.07000	95.43783			448,893,982,675,000.00	1,152,028,002,500	1,170,895,510,800	
Total R2030 SPOT									448,893,982,675,000.00	1,152,028,002,500	1,170,895,510,800	
Total For R2030									448,893,982,675,000.00	1,152,028,002,500	1,170,895,510,800	
R2032 On 31/03/2032 Spot Bond			9.42500	92.77399	9.42500	92.70399			999,932,300,000,000.00	424,396,000,000	1,128,727,600,000	
Total R2032 SPOT									999,932,300,000,000.00	424,396,000,000	1,128,727,600,000	
Total For R2032									999,932,300,000,000.00	424,396,000,000	1,128,727,600,000	
R2035 On 28/02/2035 Spot Bond			9.73000	95.35604	9.73000	95.28099			571,088,140,000,000.00	778,118,000,000	1,883,461,740,000	
Total R2035 SPOT									571,088,140,000,000.00	778,118,000,000	383,461,740,000	
Total For R2035									571,088,140,000,000.00	778,118,000,000	383,461,740,000	
R2037 On 31/01/2037 Spot Bond			9.87000	91.44976	9.87000	91.37796			399,844,875,000,000.00	344,462,500,000	819,573,700,000	

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 R2037 SPOT									19,844,875,000,000.00	344,462,500,000	319,573,700,000
Total For R2037									19,844,875,000,000.00	344,462,500,000	319,573,700,000
R2040 On 31/01/2040 Spot Bond			10.03000	93.99144	10.03000	93.91649			750,164,790,000,000.00	174,493,000,000	903,881,400,000
Total R2040 SPOT									50,164,790,000,000.00	174,493,000,000	903,881,400,000
Total For R2040									50,164,790,000,000.00	174,493,000,000	903,881,400,000
R2044 On 31/01/2044 Spot Bond			10.09000	90.70507	10.09000	90.63232			506,891,050,000,000.00	149,345,000,000	1,167,490,283,100
Total R2044 SPOT									16,891,050,000,000.00	149,345,000,000	167,490,283,100
Total For R2044									16,891,050,000,000.00	149,345,000,000	167,490,283,100
R2048 On 28/02/2048 Spot Bond			10.07000	89.75960	10.07000	89.68656			381,098,326,740,000.00	435,064,382,000	2,781,300,231,700
Total R2048 SPOT									11,098,326,740,000.00	435,064,382,000	781,300,231,700
Total For R2048									11,098,326,740,000.00	435,064,382,000	781,300,231,700
R207 On 15/01/2020 Spot Bond			6.90000	102.63548	6.90000	102.57786			34,082,550,000.00	4,939,500	26,372,522,000
Total R207 SPOT									34,082,550,000.00	4,939,500	26,372,522,000
Total For R207									34,082,550,000.00	4,939,500	26,372,522,000
R208 On 31/03/2021 Spot Bond			6.69500	101.09075	6.65000	101.09371			354,974,389,840,500.00	202,386,017,900	517,547,087,200
Total R208 SPOT									14,974,389,840,500.00	202,386,017,900	517,547,087,200
Total For R208									14,974,389,840,500.00	202,386,017,900	517,547,087,200
R209 On 31/03/2036 Spot Bond			9.73500	72.71080	9.74000	72.62226			574,835,529,500,000.00	1,086,269,700,000	1,161,458,000,000
Total R209 SPOT									14,835,529,500,000.00	086,269,700,000	161,458,000,000
Total For R209									14,835,529,500,000.00	086,269,700,000	161,458,000,000
R210 On 31/03/2028 Spot Bond			3.62000	186.25691	3.62000	186.15272			4,749,440,000,000.00	1,312,000,000	53,537,400,000
Total R210 SPOT									4,749,440,000,000.00	1,312,000,000	53,537,400,000
Total For R210									4,749,440,000,000.00	1,312,000,000	53,537,400,000
R212 On 31/01/2022 Spot Bond			3.10500	161.57107	3.10500	161.48760			815,066,252,000,000.00	584,562,400,000	416,838,700,000
Total R212 SPOT									15,066,252,000,000.00	584,562,400,000	416,838,700,000
Total For R212									15,066,252,000,000.00	584,562,400,000	416,838,700,000
R213 On 28/02/2031 Spot Bond			9.28500	85.88847	9.29000	85.79312			597,926,080,933,500.00	64,396,993,100	431,524,800,000
Total R213 SPOT									17,926,080,933,500.00	64,396,993,100	431,524,800,000
Total For R213									17,926,080,933,500.00	64,396,993,100	431,524,800,000
R214 On 28/02/2041 Spot Bond			10.00000	70.91981	10.00000	70.86248			629,596,427,000,000.00	162,959,642,700	676,261,093,300
Total R214 SPOT									19,596,427,000,000.00	162,959,642,700	676,261,093,300
Total For R214									19,596,427,000,000.00	162,959,642,700	676,261,093,300
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RC002U SPOT										0.00	0	0
Total For RC002U										0.00	0	0
RC003L 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
RC004L On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC012L On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC012U SPOT										0.00	0	0
Total For RC012U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RDF02L On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	99.90385				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	102.46290				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	99.77436				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	101.50350				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.16743				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	99.89024				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	102.00589				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	101.64503				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	102.14531				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	100.36807				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	100.32478				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	100.45100				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.34056				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	101.37968				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	101.42041				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	101.23749				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.09784				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.19412				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFC4: On 04/06/2020 Spot Bond					0.00000	101.69806				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	100.51809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.08675				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB16U SPOT										0.00	0	0
Total For REB16U										0.00	0	0
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
REBC1 On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.25936				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	101.48553				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	101.67191				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	102.08125				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	99.87130				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	102.52851				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	100.24245				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	100.29990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	101.43609				0.00	50,000,000	1,350,000,000
Total RED702 SPOT										0.00	50,000,000	1,350,000,000
Total For RED702										0.00	50,000,000	1,350,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	101.54769				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	100.99280				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.54878				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	100.44332				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	100.91141				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	99.77988				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			7.86500	103.68662	7.86500	103.62107				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.96500	106.17138	8.96500	106.09508				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.91000	100.92989	10.91000	100.84204				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100				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	101.48048				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	102.34244				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	100.95460				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	101.02807				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			9.51500	104.37760	9.51500	104.29853				0.00	0	2,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.99234				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
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	104.64266				0.00	0	4,734,000,000
Total SBK25 SPOT										0.00	0	4,734,000,000
Total For SBK25										0.00	0	4,734,000,000
SBK26 On 25/04/2021 Spot Bond			8.86000	105.43703	8.86000	105.36214				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.50077				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	102.43330				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			7.74000	107.85556	7.74000	107.78844				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.72500	106.71923	8.72500	106.64414				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	104.65286				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			8.12000	109.73030	8.12000	109.65912				0.00	0	39,000,000
Total SBS27 SPOT										0.00	0	39,000,000
Total For SBS27										0.00	0	39,000,000
SBS3 On 25/05/2026 Spot Bond			9.06500	95.82047	9.06500	95.75124				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.05500	108.35839	9.05500	108.27976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.15500	105.44777	9.15500	105.37001				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.65425				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			7.65500	102.58899	7.65500	102.52535				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			8.44500	105.57820	8.44500	105.50703				0.00	0	40,000,000
Total SBS38 SPOT										0.00	0	40,000,000
Total For SBS38										0.00	0	40,000,000
SBS39 On 29/01/2030 Spot Bond			9.52500	104.30287	9.52500	104.22378				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.91500	101.43898	7.91500	101.37411				0.00	0	599,000,000
Total SBS4 SPOT										0.00	0	599,000,000
Total For SBS4										0.00	0	599,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.80849				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			8.02000	105.43129	8.02000	105.36298				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			8.74500	109.03602	8.74500	108.95913				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			9.06500	110.18299	9.06500	110.10251				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	100.94406				0.00	160,000,000	80,000,000
Total SBS45 SPOT										0.00	160,000,000	80,000,000
Total For SBS45										0.00	160,000,000	80,000,000
SBS46 On 15/02/2023 Spot Bond			8.03000	110.23787	8.03000	110.16714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.99066				0.00	121,800,000,000	112,900,000,000
Total SBS47 SPOT										0.00	121,800,000,000	112,900,000,000
Total For SBS47										0.00	121,800,000,000	112,900,000,000
SBS48 On 31/01/2020 Spot Bond					0.00000	100.64493				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	101.42796				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			8.49500	104.85934	8.49500	104.78825				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.25000	9.25000	9.25000	104.79206				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	104.25814				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	103.36614				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	101.84353				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	102.91456				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			7.91000	106.40877	7.91000	106.34113				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	103.25626				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	103.91841				0.00	81,100,000,000	44,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS58 SPOT										0.00	81,100,000,000	44,700,000,000
Total For SBS58										0.00	81,100,000,000	44,700,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.96219				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	101.80107				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.02592				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	100.74147				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.39275				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.15578				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	101.24927				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	101.31734				0.00	1,500,000,000	41,600,000,000
Total SBS67 SPOT										0.00	1,500,000,000	41,600,000,000
Total For SBS67										0.00	1,500,000,000	41,600,000,000
SBS68 On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			913,000,000,000,000.00	289,130,000,000	134,030,000,000	
Total SBS68 SPOT									13,000,000,000,000.00	289,130,000,000	134,030,000,000	
Total For SBS68									13,000,000,000,000.00	289,130,000,000	134,030,000,000	
SBSI11 On 07/12/2023 Spot Bond			4.03000	296.48745	4.03000	296.31184			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			4.86000	4.86000	4.86000	203.02437			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	107.16273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	108.34690				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	103.70196				0.00	0	882,616,500
Total SBT103 SPOT										0.00	0	882,616,500
Total For SBT103										0.00	0	882,616,500
SBT201 On 13/02/2023 Spot Bond					0.00000	104.85780				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	103.03362				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			9.36500	103.16510	9.36500	108.27097				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.93409				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.43049				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	101.44534				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	98.96209				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	100.88300	10.00000	111.82100				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	101.53501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.16753				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.15850				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.16325				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.15861				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.17221				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.17250				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.17355				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.16424				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.18938				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.18052				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.18476				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	98.95438				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.20039				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			9.01500	109.26714	9.01500	109.18820				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.47191				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	100.22426				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.41009				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.27317				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.80436				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.02109				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.02320				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	101.35695				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	101.58009				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG006 On 18/06/2022 Spot Bond					0.00000	101.64127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	101.51520				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	100.85560				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	100.87518				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	100.43256				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.75500	100.96250	7.75500	100.90008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			7.98000	99.47689	7.98000	99.41311				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			7.98000	99.47689	7.98000	99.41311				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			4.88500	4.88500	4.88500	127.42554				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			9.85500	107.71851	9.85500	107.63361				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			11.16000	75.33455	11.16000	75.26678				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	102.04713				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	101.58376				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	99.76016				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.09691				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	99.75632				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.06268				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	100.92196				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.71500	104.62594	8.71500	104.55281				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.89000	100.69932	4.89000	100.63297				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	98.70498				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	100.54517				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	100.97932				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			4.16000	4.16000	4.16000	294.95490				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	101.23061				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	100.68481				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			6.46200	102.36302	6.46200	102.30968				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	100.59209				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	100.42513				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN060 On 05/10/2022 Spot Bond					0.00000	100.98744				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			4.84000	4.84000	4.84000	170.25715				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	131.23779				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			5.22500	5.22500	5.22500	96.13521				0.00	0	440,000,000
Total SSN063 SPOT										0.00	0	440,000,000
Total For SSN063										0.00	0	440,000,000
SSN063 On 31/03/2029 Spot Bond			4.52000	4.52000	4.52000	93.45924				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			4.80000	4.80000	4.80000	170.75305				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	99.86379				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	99.86556				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN070 On 28/02/2022 Spot Bond					0.00000	99.86984				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 15/06/2023 Spot Bond					0.00000	101.61479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.58923				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	101.53891				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.93574				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	97.74000				0.00	0	4,367,100,000
Total SSN079 SPOT										0.00	0	4,367,100,000
Total For SSN079										0.00	0	4,367,100,000
SSN079 On 16/08/2020 Spot Bond					0.00000	100.50258				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	99.88463				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	101.78424				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.40745				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			4.63500	4.63500	4.63500	207.90159				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN085 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
SSN086 On 10/04/2020 Spot Bond					0.00000	105.02030				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN087 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
SSN088 On 21/12/2026 Spot Bond					0.00000	100.06052				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN090 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN091 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN092 On 31/01/2030 Spot Bond					0.00000	100.32145				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			9.37500	99.69627	9.37500	99.62143				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.02262				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.86000	104.50688	7.86000	104.44122				0.00	0	40,000,000
Total T13A12 SPOT										0.00	0	40,000,000
Total For T13A12										0.00	0	40,000,000
T13A15 On 21/08/2020 Spot Bond					0.00000	100.02346				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A1€ On 21/08/2020 Spot Bond			7.96000	104.31953	7.96000	104.25317				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	99.93989				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.91000	103.80652	7.91000	103.74090				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.15733				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	0.00000				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.02187				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	101.17499	8.55000	101.10520				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	60,000,000,000
Total T14A13 SPOT										0.00	0	60,000,000,000
Total For T14A13										0.00	0	60,000,000,000
T15OM On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
T15OM On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	32,000,000,000
Total T15OM4 SPOT										0.00	0	32,000,000,000
Total For T15OM4										0.00	0	32,000,000,000
T16OM On 21/08/2020 Spot Bond					0.00000	100.01972				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	101.44148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.58127				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	101.54051				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	101.44113				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.06155				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	101.69375				0.00	0	400,000,000
Total TFS148 SPOT										0.00	0	400,000,000
Total For TFS148										0.00	0	400,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.48657				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	99.79460				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.17150				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	101.29383				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.75202				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.95097				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.08783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.33424			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.38117			0.00	0	0
Total TFS159 SPOT									0.00	0	0
Total For TFS159									0.00	0	0
TFS16€ On 25/04/2020 Spot Bond					0.00000	100.58825			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	99.89915			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	99.89708			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	100.66322			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	100.67750			0.00	0	0
Total TFS164 SPOT									0.00	0	0
Total For TFS164									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.12972			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.06000	103.29521	8.06000	103.22868			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.46094			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.95000	103.67202	7.95000	103.60616		25,440,000,000,000.00	3,200,000,000	800,000,000	

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 TH13A8 SPOT									25,440,000,000,000.00	3,200,000,000	800,000,000
Total For TH13A8									25,440,000,000,000.00	3,200,000,000	800,000,000
TH13B On 21/08/2020 Spot Bond					0.00000	100.02324			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	100.02326			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.02404			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.02438			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.02316			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.02510			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.02531			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.02537			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.02673			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.02656			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.03384			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.03384			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.03463				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.03489				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.03436				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	0.00000				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.02223				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			7.71000	104.43573	7.71000	104.37064				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.95738				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.87000	102.77739	7.87000	102.71203				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.02379				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.38707				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.02271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.93032				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.11437				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.02425				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	100.03262				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.31841				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	101.80371				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.02104				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	100.02168				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.02634				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.25075				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	99.86374				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	100.02069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	100.02105				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	100.02226				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	100.02205				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.68125				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.02348				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.54625				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.02286				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.91987				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.65934				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.02837				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH15D3 On 21/11/2022 Spot Bond					0.00000	100.02065				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A1 On 21/08/2024 Spot Bond					0.00000	100.02115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	100.17731	8.49000	102.12352				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.02177				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	100.02258				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	100.02813				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			7.70000	7.70000	7.70000	103.99662				0.00	0	23,600,000
Total TL20 SPOT										0.00	0	23,600,000
Total For TL20										0.00	0	23,600,000
TL20/R On 22/02/2020 Spot Bond			100.00000	85.22027	100.00000	84.66083				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	100.88300	10.00000	111.82100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.79092				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	101.82398				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			8.50500	103.28758	8.50500	103.21671				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			9.01500	104.24528	9.01500	104.16955				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL26 On 25/11/2024 Spot Bond					0.00000	100.94129				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	101.70527				0.00	0	400,000,000
Total TL27 SPOT										0.00	0	400,000,000
Total For TL27										0.00	0	400,000,000
TL28 On 24/04/2025 Spot Bond			9.43500	100.15062	9.43500	100.07497				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	100.68756				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	101.66299				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	101.70480				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	101.18965				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	101.39478				0.00	0	0
Total TLC09 SPOT										0.00	0	0
Total For TLC09										0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.85500	104.00491	7.85500	103.93889				0.00	0	13,901,200,000
Total TN20 SPOT										0.00	0	13,901,200,000
Total For TN20										0.00	0	13,901,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	58.63217	100.00000	58.24161				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	37.29875	100.00000	37.05030				0.00	0	0
Total TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN23 On 06/11/2023 Spot Bond			8.68500	107.49623	8.68500	107.42093			0.00	0	15,170,000,000
Total TN23 SPOT									0.00	0	15,170,000,000
Total For TN23									0.00	0	15,170,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.89789	100.00000	14.79865			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			9.80000	101.20907	9.80000	101.13016			0.00	0	26,810,555,200
Total TN25 SPOT									0.00	0	26,810,555,200
Total For TN25									0.00	0	26,810,555,200
TN25/R On 19/08/2025 Spot Bond			100.00000	12.65558	100.00000	12.57219			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.95500	94.55110	9.95500	94.47542			0.00	0	1,700,000,000
Total TN27 SPOT									0.00	0	1,700,000,000
Total For TN27									0.00	0	1,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.26293	100.00000	9.20123			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			10.67000	100.24379	10.67000	100.15841			0.00	0	6,420,000,000
Total TN30 SPOT									0.00	0	6,420,000,000
Total For TN30									0.00	0	6,420,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.25917	8.00000	119.18251			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.72000	93.84311	11.72000	93.75554			0.00	0	4,500,000,000
Total TN40 SPOT									0.00	0	4,500,000,000
Total For TN40									0.00	0	4,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.35373	10.75000	101.26677			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	100.88300	10.00000	111.82100			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			8.02000	101.29194	8.02000	101.22704		324,810,000,000.00		40,500,000	13,500,000
Total TPDA08 SPOT								324,810,000,000.00		40,500,000	13,500,000
Total For TPDA08								324,810,000,000.00		40,500,000	13,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond			8.21000	105.76708	8.21000	105.69735				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.01000	8.01000	8.01000	105.92796				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	101.71707				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	101.76269				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	103.45950				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.02716				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	102.50080				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	102.50080				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.18403				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.18887				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			8.42500	101.82847	8.42500	101.75923				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.18297				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2022 Spot Bond					0.00000	100.18715				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.21965				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.21517				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	100.82693				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	100.88926				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	100.91861				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			8.71500	102.50639	8.71500	102.32302				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	100.51486				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.55351				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	100.57162				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	101.34580	8.62000	100.92661				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.02925				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.64018				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	97.07695				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23: On 09/04/2020 Spot Bond					0.00000	97.06253				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23: On 07/05/2020 Spot Bond					0.00000	96.46688				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23: On 09/07/2020 Spot Bond					0.00000	95.32040				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23: On 13/02/2020 Spot Bond					0.00000	98.33383				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23: On 13/08/2020 Spot Bond					0.00000	96.63384				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP236 On 12/03/2020 Spot Bond					0.00000	97.79773			0.00	0	0
Total TSP236 SPOT									0.00	0	0
Total For TSP236									0.00	0	0
TSP237 On 09/04/2020 Spot Bond					0.00000	97.23336			0.00	0	0
Total TSP237 SPOT									0.00	0	0
Total For TSP237									0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	93.55972			0.00	0	0
Total TSP238 SPOT									0.00	0	0
Total For TSP238									0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	96.52854			0.00	0	0
Total TSP239 SPOT									0.00	0	0
Total For TSP239									0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	92.77964			0.00	460,000,000	230,000,000
Total TSP240 SPOT									0.00	460,000,000	230,000,000
Total For TSP240									0.00	460,000,000	230,000,000
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.54687			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	100.65187			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	101.66777			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF01 On 26/01/2020 Spot Bond					0.00000	100.89448			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC312 On 29/11/2019 Spot Bond					0.00000	101.80878			0.00	0	0
Total TWC312 SPOT									0.00	0	0
Total For TWC312									0.00	0	0
TWC313 On 29/11/2019 Spot Bond					0.00000	101.71458			0.00	0	0
Total TWC313 SPOT									0.00	0	0
Total For TWC313									0.00	0	0
TWC314 On 04/12/2019 Spot Bond					0.00000	101.57091			0.00	0	0
Total TWC314 SPOT									0.00	0	0
Total For TWC314									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC31 On 07/01/2020 Spot Bond					0.00000	100.96993				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	100.86975				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	100.73138				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	100.57666				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	100.45572				0.00	0	0
Total TWC319 SPOT										0.00	0	0
Total For TWC319										0.00	0	0
TWC32 On 13/02/2020 Spot Bond					0.00000	100.17901				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			8.19000	105.41106	8.19000	105.34134				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			10.25500	107.16051	10.25500	107.07222				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA8U SPOT									0.00	0	0
Total For VCJA8U									0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA9U SPOT									0.00	0	0
Total For VCJA9U									0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB6U SPOT									0.00	0	0
Total For VCJB6U									0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB7U SPOT									0.00	0	0
Total For VCJB7U									0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond					0.00000	101.72401			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	101.34124			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.06333			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	100.75196			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	100.82405			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.38108			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.05053			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.33745			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.57329			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.29037			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.95000	100.93435	6.95000	100.87814			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			7.25500	102.37899	7.25500	102.31952			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	35.72600	100.00000	35.49060			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									2.71e+017	1,408,334,241,236	496,249,447,769
Total for SPOT :									2.71e+017	408,334,241,236	496,249,447,769
Total Futures									2.71e+017	408,334,246,747	496,250,348,348
Total Options									0.00	0	237,676
Grand Total:									2.71e+017	408,334,246,747	496,250,586,024