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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/11/2019

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			11.05617	78.34122	10.98534	78.74474			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.17653	75.97323	11.10310	76.38407			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.29961	77.36636	11.22343	77.78481			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.42441	75.03120	11.34539	75.45735			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			11.41748	79.12196	11.34150	79.61275			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.53811	76.29739	11.45934	76.79697			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.65973	77.69543	11.57805	78.20435			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.78200	74.89662	11.69729	75.41493			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			136.79122	136.79122	136.79320	136.79320			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.31357	139.31357	139.31548	139.31548			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.43818	140.43818	140.44002	140.44002			0.00	0	0
I2025 On 05/11/2020 Bond Future			143.07387	143.07387	143.07569	143.07569			0.00	0	0

Contract 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			101.52035	101.52035	101.60606	101.60606			0.00	0	3,860
I2029	On	07/05/2020			102.27990	102.27990	102.36705	102.36705			0.00	0	0
I2029	On	06/08/2020			104.21085	104.21085	104.29962	104.29962			0.00	0	0
I2029	On	05/11/2020			105.02373	105.02373	105.11414	105.11414			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			101.65173	101.65173	101.65230	101.65230			0.00	0	6,260
I2033	On	07/05/2020			102.33072	102.33072	102.33117	102.33117			0.00	0	0
I2033	On	06/08/2020			104.26265	104.26265	104.26299	104.26299			0.00	0	0
I2033	On	05/11/2020			104.99787	104.99787	104.99821	104.99821			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			116.05276	116.05276	116.05325	116.05325			0.00	0	10,721
I2038	On	07/05/2020			118.19264	118.19264	118.19314	118.19314			0.00	0	0
I2038	On	06/08/2020			118.73037	118.73037	118.73070	118.73070			0.00	0	0
I2038	On	05/11/2020			120.95848	120.95848	120.95881	120.95881			0.00	0	0
Total I2038 Future											0.00	0	10,721
Total For I2038											0.00	0	10,721
I2046	On	06/02/2020			107.01091	107.01091	106.82048	106.82048			0.00	0	11,575
I2046	On	07/05/2020			107.23604	107.23604	107.04203	107.04203			0.00	0	0
I2046	On	06/08/2020			109.26036	109.26036	109.06270	109.06270			0.00	0	0
I2046	On	05/11/2020			109.51523	109.51523	109.31363	109.31363			0.00	0	0
Total I2046 Future											0.00	0	11,575
Total For I2046											0.00	0	11,575
I2050	On	06/02/2020			108.16235	108.16235	110.10033	110.10033			3,244,870.50	30	11,755
I2050	On	07/05/2020			110.15669	110.15669	112.13033	112.13033			0.00	0	0
I2050	On	06/08/2020			110.35632	110.35632	112.36707	112.36707			0.00	0	0
I2050	On	05/11/2020			112.42735	112.42735	114.47582	114.47582			0.00	0	0
Total I2050 Future											3,244,870.50	30	11,755
Total For I2050											3,244,870.50	30	11,755
R186	On	06/02/2020			8.42407	112.11900	8.36735	112.43014		6.38	0.00	0	100,337
R186	On	07/05/2020			8.47753	114.15926	8.41787	114.47596		6.21	0.00	0	1,650
R186	On	06/08/2020			8.53068	110.95664	8.46781	111.27927		6.32	0.00	0	0
R186	On	05/11/2020			8.58023	113.03996	8.51394	113.36840		6.12	0.00	0	0
Total R186 Future											0.00	0	101,987
R186	On	06/02/2020	8.56	Call			1,908.45000	1.90845	1,709,440	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			856.21000	0.85621	968,340	6.42	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,943.60000	1.94360	1,742,680	6.43	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			837.09000	0.83709	947,310	6.43	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,873.81000	1.87381	1,676,710	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			692.87000	0.69287	587,280	6.18	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			875.87000	0.87587	989,910	6.41	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,702.76000	3.70276	3,438,260	6.79	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			294.85000	0.29485	341,490	6.79	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,704.89000	1.70489	1,517,620	6.38	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			978.99000	0.97899	1,102,860	6.38	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			2,118.71000	2.11871	2,324,260	6.18	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,922.73000	2.92273	3,127,780	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,145.98000	2.14598	1,971,990	6.21	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,710.30000	1.71030	1,853,010	6.21	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			737.85000	0.73785	650,470	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,536.34000	3.53634	3,765,660	5.75	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,810.49000	4.81049	5,077,050	5.52	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			349.45000	0.34945	299,310	5.52	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,272.07000	2.27207	2,446,250	6.05	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,535.75000	1.53575	1,393,230	6.05	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,643.02000	3.64302	3,416,480	6.62	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			961.86000	0.96186	1,052,020	6.62	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,073.40000	1.07340	960,290	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,889.05000	2.88905	3,092,640	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,094.27000	1.09427	979,700	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,855.63000	2.85563	3,057,760	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,052.77000	1.05277	941,120	5.89	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,076.36000	2.07636	1,921,980	6.19	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,580.69000	2.58069	2,748,940	6.19	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,103.71000	2.10371	1,948,160	6.20	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,556.34000	2.55634	2,723,420	6.20	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,049.17000	2.04917	1,895,980	6.18	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,605.23000	2.60523	2,774,670	6.18	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			3,170.35000	3.17035	2,987,680	6.33	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,448.33000	2.44833	2,594,100	6.33	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,107.11000	3.10711	2,926,280	6.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,483.60000	2.48360	2,631,210	6.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Call			3,138.67000	3.13867	2,956,920	6.32	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,465.89000	2.46589	2,612,580	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									0.00	0	148,158
R197 On 06/02/2020 Bond Future			302.36637	302.36637	302.32019	302.32019			0.00	0	2,540
R197 On 07/05/2020 Bond Future			307.94209	307.94209	307.89468	307.89468			0.00	0	0
R197 On 06/08/2020 Bond Future			305.96181	305.96181	305.91324	305.91324			0.00	0	0
R197 On 05/11/2020 Bond Future			311.70371	311.70371	311.65405	311.65405			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			227.42514	227.42514	227.42710	227.42710			0.00	0	8,488
R202 On 07/05/2020 Bond Future			231.61887	231.61887	231.62082	231.62082			0.00	0	0
R202 On 06/08/2020 Bond Future			231.85191	231.85191	231.85361	231.85361			0.00	0	0
R202 On 05/11/2020 Bond Future			236.20326	236.20326	236.20470	236.20470			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			7.40195	104.43912	7.34280	104.59899		2.59	0.00	0	42,816
R2023 On 07/05/2020 Bond Future			7.39866	102.40720	7.33374	102.56990		2.67	0.00	0	13,512
R2023 On 06/08/2020 Bond Future			7.38025	104.29586	7.30830	104.46171		2.51	0.00	0	0
R2023 On 05/11/2020 Bond Future			7.35868	102.31894	7.27832	102.48765		2.44	0.00	0	0
Total R2023 Future									0.00	0	56,328
R2023 On 06/02/2020 Bond Future	7.53	Call			829.34000	0.82934	725,910	2.82	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			324.46000	0.32446	380,900	2.82	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			848.86000	0.84886	744,310	2.84	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			317.09000	0.31709	372,410	2.84	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			810.18000	0.81018	707,880	2.81	0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			332.19000	0.33219	389,760	2.81	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			261.70000	0.26170	220,650	2.44	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			1,382.54000	1.38254	1,504,190	2.44	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			269.78000	0.26978	227,840	2.44	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			1,365.20000	1.36520	1,485,960	2.44	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			278.24000	0.27824	235,400	2.45	0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Put			1,348.23000	1.34823	1,468,090	2.45	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			920.77000	0.92077	1,005,690	2.53	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			829.06000	0.82906	749,540	2.52	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			940.59000	0.94059	1,026,920	2.52	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			842.20000	0.84220	761,980	2.52	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			930.62000	0.93062	1,016,250	2.52	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			855.44000	0.85544	774,510	2.53	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			1,234.01000	1.23401	1,139,040	2.55	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			832.18000	0.83218	905,920	2.55	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			1,206.87000	1.20687	1,112,970	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			846.87000	0.84687	921,680	2.54	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,220.40000	1.22040	1,125,970	2.55	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			839.49000	0.83949	913,770	2.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,328
R2030	On	06/02/2020	Bond Future			9.19075	92.57005	9.11922	93.00839		9.41	5,924,483.20	64	78,055
R2030	On	07/05/2020	Bond Future			9.26049	94.25443	9.18617	94.70071		9.22	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.33182	91.97900	9.25447	92.43363		9.37	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.39600	93.70770	9.31560	94.17069		9.28	0.00	0	0
Total R2030 Future												5,924,483.20	64	78,055
R2030	On	06/02/2020	Bond Future	8.40	Call			199.19000	0.19919	150,070	8.52	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			903.78000	0.90378	1,046,590	9.57	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			2,028.09000	2.02809	1,769,580	9.41	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,228.72000	1.22872	1,408,550	9.41	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,968.02000	1.96802	2,215,860	9.19	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,231.31000	1.23131	1,040,810	9.19	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,762.57000	4.76257	5,151,790	8.52	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,494.27000	1.49427	1,700,740	9.32	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,716.22000	1.71622	1,481,640	9.33	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,465.98000	1.46598	1,669,740	9.33	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,650.58000	1.65058	1,421,430	9.31	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,522.96000	1.52296	1,732,150	9.31	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,608.85000	2.60885	2,313,320	9.57	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,683.23000	1.68323	1,451,360	9.32	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,685.06000	3.68506	3,977,670	8.74	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,280.56000	1.28056	1,125,010	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,645.68000	3.64568	3,936,410	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,234.74000	1.23474	1,082,980	8.73	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,724.49000	3.72449	4,019,010	8.73	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,257.65000	1.25765	1,103,980	8.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,464.28000	2.46428	2,251,790	9.21	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,321.34000	3.32134	3,563,480	9.21	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,405.31000	2.40531	2,195,910	9.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,381.84000	3.38184	3,627,070	9.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,434.86000	2.43486	2,223,910	9.20	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,351.63000	3.35163	3,595,310	9.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			0.00000	0.00000	5,934,120	10.60	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			0.00000	0.00000	2,224,320	10.60	2,224,320.00	1,000	1,000
R2030	On	05/11/2020	Bond Future	8.53	Call			1,311.17000	1.31117	1,179,310	8.25	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,239.42000	4.23942	4,499,980	9.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.03	Call			2,569.86000	2.56986	2,367,430	9.00	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,497.24000	7.49724	7,152,330	10.96	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,260.61000	3.26061	3,474,440	9.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,722.76000	3.72276	3,472,370	9.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,236.81000	3.23681	3,449,410	9.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,656.05000	3.65605	3,408,120	9.45	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			0.00000	0.00000	2,394,760	9.01	2,394,760.00	1,000	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,999.60000	5.99960	6,330,730	8.25	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Put			0.00000	0.00000	7,172,310	7.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			0.00000	0.00000	840,720	7.95	840,720.00	1,000	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			0.00000	0.00000	4,468,190	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,284.95000	3.28495	3,500,010	9.45	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,659.89000	1.65989	1,777,970	10.96	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,689.16000	3.68916	3,440,000	9.46	0.00	0	0
Total R2030 Option												5,459,800.00	3,000	72,640
Total For R2030												11,384,283.20	3,064	150,695
R2032	On	06/02/2020	Bond Future			9.55620	93.73650	9.48492	94.21119		10.54	0.00	0	65,404
R2032	On	07/05/2020	Bond Future			9.63040	91.28256	9.55655	91.76583		10.76	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.70542	92.96011	9.62886	93.45236		10.43	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.77896	90.54851	9.69959	91.04985		10.88	0.00	0	0
Total R2032 Future												0.00	0	65,404
R2032	On	06/02/2020	Bond Future	9.38	Put			2,176.41000	2.17641	2,437,260	10.40	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			1,502.49000	1.50249	1,285,780	10.41	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,139.92000	2.13992	2,397,900	10.41	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			1,534.05000	1.53405	1,314,470	10.42	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,104.04000	2.10404	2,359,150	10.42	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			1,471.47000	1.47147	1,257,630	10.40	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,028.46000	4.02846	4,333,660	10.42	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,524.20000	1.52420	1,350,090	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,112.48000	4.11248	4,421,640	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,550.14000	1.55014	1,374,050	10.41	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,070.19000	4.07019	4,377,370	10.41	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,576.56000	1.57656	1,398,490	10.42	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,712.87000	2.71287	2,483,570	10.15	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,746.08000	3.74608	4,009,030	10.15	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,649.73000	2.64973	2,423,710	10.12	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,814.16000	3.81416	4,080,390	10.12	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,681.21000	2.68121	2,453,540	10.14	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,780.00000	3.78000	4,044,580	10.14	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Put			6,693.91000	6.69391	7,040,110	10.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	8.94	Call			1,697.39000	1.69739	1,542,250	10.04	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Put			3,675.60000	3.67560	3,907,410	10.89	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			4,091.94000	4.09194	3,821,100	10.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,647.01000	3.64701	3,877,510	10.90	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			4,022.88000	4.02288	3,754,660	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put			4,689.74000	4.68974	4,964,970	10.59	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			3,023.13000	3.02313	2,797,020	10.59	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,471.32000	9.47132	9,067,970	12.21	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,704.02000	3.70402	3,937,140	10.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,270.37000	1.27037	1,368,360	12.21	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			4,057.53000	4.05753	3,788,000	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			9.85242	96.42474	9.78642	96.91022		11.54	0.00	0	114,998
R2035	On	07/05/2020	Bond Future			9.92727	93.67612	9.85906	94.17037		11.82	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.00264	95.39728	9.93208	95.90068		11.45	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.07990	92.68936	10.00692	93.20204		12.04	0.00	0	0
Total R2035 Future												0.00	0	114,998
R2035	On	06/02/2020	Bond Future	9.60	Call			1,407.94000	1.40794	1,209,350	11.34	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			2,799.56000	2.79956	3,086,450	11.34	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			1,439.22000	1.43922	1,237,750	11.36	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,755.42000	2.75542	3,039,430	11.36	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			1,376.89000	1.37689	1,181,190	11.33	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,844.02000	2.84402	3,133,800	11.33	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,327.65000	3.32765	3,579,360	11.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,749.91000	2.74991	2,507,370	11.86	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,163.41000	6.16341	6,532,400	11.07	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			1,024.94000	1.02494	899,680	11.07	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,748.73000	1.74873	1,567,310	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,643.30000	4.64330	4,956,130	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			7,266.61000	7.26661	6,875,340	13.45	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,104.61000	1.10461	1,207,590	13.45	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,777.69000	1.77769	1,594,270	11.51	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,596.22000	4.59622	4,907,050	11.51	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,806.67000	1.80667	1,621,280	11.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,549.25000	4.54925	4,858,110	11.53	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			6,319.67000	6.31967	5,948,710	13.11	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			1,352.75000	1.35275	1,476,040	13.11	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,573.59000	6.57359	6,955,450	10.96	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			882.07000	0.88207	769,680	10.96	0.00	0	5,000

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	07/05/2020	Bond Future	9.75	Put			3,440.53000	3.44053	3,698,070	11.82	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,642.18000	2.64218	2,405,470	11.82	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			8,037.61000	8.03761	8,431,080	10.25	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			993.19000	0.99319	883,260	10.25	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,725.82000	9.72582	10,149,740	10.25	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			660.13000	0.66013	580,650	10.25	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,621.47000	3.62147	3,360,510	11.37	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,708.06000	3.70806	3,950,500	11.37	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,659.01000	3.65901	3,396,460	11.38	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,673.91000	3.67391	3,914,760	11.38	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,584.12000	3.58412	3,324,740	11.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,742.48000	3.74248	3,986,500	11.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,693.99000	5.69399	5,381,860	12.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,387.70000	3.38770	3,588,250	12.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,609.56000	5.60956	5,299,830	12.35	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,439.35000	3.43935	3,642,300	12.35	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,651.54000	5.65154	5,340,610	12.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,413.25000	3.41325	3,615,000	12.36	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												0.00	0	168,349
R2037	On	06/02/2020	Bond Future			10.00416	88.08424	9.93307	88.60816		12.83	0.00	0	69,362
R2037	On	07/05/2020	Bond Future			10.08306	89.68701	10.00964	90.22038		12.55	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.16400	87.07515	10.08808	87.61842		12.76	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.23807	88.71354	10.15969	89.26683		12.81	0.00	0	0
Total R2037 Future												0.00	0	69,362
R2037	On	06/02/2020	Bond Future	9.66	Put			3,208.71000	3.20871	3,546,620	12.27	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			1,180.55000	1.18055	991,420	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,160.92000	3.16092	3,495,710	12.29	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			1,209.62000	1.20962	1,017,370	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,113.50000	3.11350	3,445,170	12.31	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			1,151.75000	1.15175	965,740	12.27	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,815.70000	4.81570	5,160,550	12.01	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,699.39000	1.69939	1,508,730	12.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,767.16000	4.76716	5,109,870	12.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,728.01000	1.72801	1,535,210	12.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,718.99000	4.71899	5,059,560	12.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,671.05000	1.67105	1,482,530	12.01	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,971.33000	2.97133	2,725,780	12.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,634.50000	4.63450	4,932,220	12.60	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			3,004.88000	3.00488	2,757,600	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future	9.87	Put			4,594.14000	4.59414	4,890,130	12.61	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			3,038.92000	3.03892	2,789,900	12.63	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,554.36000	4.55436	4,848,610	12.63	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,508.67000	4.50867	4,214,590	12.74	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,364.79000	4.36479	4,624,000	12.74	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,546.20000	4.54620	4,250,700	12.75	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,331.61000	4.33161	4,589,400	12.75	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,471.28000	4.47128	4,178,620	12.73	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,398.20000	4.39820	4,658,830	12.73	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	69,362
R2040	On	06/02/2020	Bond Future			10.17085	90.34148	10.09466	90.93911		13.36	0.00	0	44,366
R2040	On	07/05/2020	Bond Future			10.25162	91.98534	10.17296	92.59372		13.08	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.33456	89.16468	10.25324	89.78439		13.33	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.41059	90.84285	10.32667	91.47397		13.40	0.00	0	0
Total R2040 Future												0.00	0	44,366
R2040	On	06/02/2020	Bond Future	9.75	Call			1,078.65000	1.07865	888,950	12.98	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			58.09000	0.05809	39,770	11.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,091.64000	15.09164	15,688,320	11.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			2.30000	0.00230	1,350	11.32	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,862.45000	3.86245	4,270,380	12.98	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			1,105.59000	1.10559	912,550	13.00	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,806.73000	3.80673	4,211,320	13.00	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			1,051.10000	1.05110	864,790	12.96	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,917.68000	3.91768	4,329,000	12.96	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,385.37000	9.38537	9,964,680	11.32	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,688.79000	1.68879	1,481,410	12.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,240.38000	5.24038	5,641,380	12.34	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,948.89000	3.94889	4,283,200	12.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,587.87000	2.58787	2,313,800	12.77	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,719.08000	1.71908	1,509,210	12.36	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,188.07000	5.18807	5,586,580	12.36	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,749.44000	1.74944	1,537,080	12.38	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,135.95000	5.13595	5,531,970	12.38	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,561.07000	6.56107	7,017,890	11.91	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			1,077.64000	1.07764	926,080	11.91	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			3,136.98000	3.13698	2,858,680	13.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,952.90000	4.95290	5,294,310	13.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			3,172.81000	3.17281	2,892,530	13.08	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,909.68000	4.90968	5,249,110	13.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	10.04	Call			3,208.55000	3.20855	2,926,280	13.09	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,866.49000	4.86649	5,203,930	13.09	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,836.65000	4.83665	5,136,420	13.47	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,707.86000	4.70786	4,379,710	13.45	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,909.93000	4.90993	5,212,900	13.45	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			4,746.95000	4.74695	4,417,200	13.46	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,873.17000	4.87317	5,174,540	13.46	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,969.87000	1.96987	2,117,150	14.82	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,686.86000	8.68686	9,125,240	12.57	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			2,071.32000	2.07132	1,878,580	12.57	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			6,129.61000	6.12961	6,482,220	13.15	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,603.79000	3.60379	3,325,280	13.15	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			4,786.18000	4.78618	4,454,830	13.47	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Call			10,185.74000	10.18574	9,701,900	14.82	0.00	0	0
Total R2040 Option												0.00	0	11,280
Total For R2040												0.00	0	55,646
R2044	On	06/02/2020	Bond Future			10.23935	87.04092	10.16318	87.64520		14.08	4,874,291.52	56	40,775
R2044	On	07/05/2020	Bond Future			10.31812	88.62466	10.23952	89.23988		13.79	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.39889	85.86751	10.31770	86.49409		14.06	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.47289	87.48370	10.38916	88.12185		14.14	0.00	0	0
Total R2044 Future												4,874,291.52	56	40,775
R2044	On	06/02/2020	Bond Future	10.78	Put			721.61000	0.72161	841,590	15.14	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.76	Put			4,202.25000	4.20225	4,638,810	13.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			9,382.03000	9.38203	9,966,220	11.93	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			64.52000	0.06452	44,430	11.93	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,322.40000	4.32240	4,765,810	13.07	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			833.24000	0.83324	672,370	13.07	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			5,419.88000	5.41988	4,935,580	15.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			908.50000	0.90850	737,350	13.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			4,142.72000	4.14272	4,575,850	13.15	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			934.27000	0.93427	759,670	13.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			4,083.77000	4.08377	4,513,450	13.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			883.18000	0.88318	715,460	13.12	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			2,342.32000	2.34232	2,085,210	13.43	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,474.95000	7.47495	7,961,470	12.46	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			866.34000	0.86634	737,640	12.46	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			4,473.74000	4.47374	4,834,330	13.41	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			2,307.34000	2.30734	2,052,710	13.41	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			2,102.88000	2.10288	1,863,170	13.31	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			6,036.04000	6.03604	5,599,030	14.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	10.81	Put			1,731.88000	1.73188	1,910,090	14.72	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,330.06000	8.33006	8,842,240	12.21	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			644.33000	0.64433	541,290	12.21	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,426.73000	4.42673	4,784,840	13.43	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			5,280.19000	5.28019	5,680,550	13.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			7,558.99000	7.55899	7,079,990	15.33	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,272.68000	1.27268	1,408,900	15.33	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			8,857.89000	8.85789	9,383,860	12.06	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			534.42000	0.53442	445,170	12.06	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,763.83000	4.76383	5,139,340	13.31	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,388.45000	5.38845	5,793,760	13.12	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			7,171.71000	7.17171	6,702,250	15.17	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,373.27000	1.37327	1,519,030	15.17	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			1,754.44000	1.75444	1,542,060	13.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			5,334.00000	5.33400	5,736,840	13.13	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,784.78000	1.78478	1,569,920	13.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			1,724.61000	1.72461	1,514,700	13.12	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			6,926.90000	6.92690	6,495,180	15.13	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			2,448.65000	2.44865	2,211,500	13.56	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			2,081.82000	2.08182	2,255,150	15.45	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,840.38000	11.84038	12,383,120	12.57	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			599.27000	0.59927	515,430	12.57	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,221.91000	7.22191	7,652,230	13.27	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,851.38000	1.85138	1,655,120	13.27	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,128.64000	6.12864	6,518,070	13.56	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,383.83000	2.38383	2,578,690	15.13	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,480.66000	2.48066	2,241,470	13.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,077.48000	6.07748	6,464,870	13.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			2,512.89000	2.51289	2,271,650	13.59	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,026.66000	6.02666	6,412,000	13.59	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,126.45000	9.12645	9,615,850	12.76	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			1,120.21000	1.12021	983,030	12.76	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,537.45000	5.53745	5,902,370	13.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,847.19000	2.84719	2,585,530	13.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,745.65000	7.74565	7,292,400	15.45	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			8,337.55000	8.33755	7,889,960	15.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,682.37000	2.68237	2,872,930	15.06	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			3,273.10000	3.27310	3,008,040	13.55	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			13,936.73000	13.93673	14,479,060	12.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			829.37000	0.82937	733,550	12.94	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,356.35000	6.35635	6,720,620	13.61	0.00	0	0

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	9.29	Call			1,455.51000	1.45551	1,305,550	12.94	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,639.09000	6.63909	7,013,940	13.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			3,239.33000	3.23933	2,976,030	13.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			9,385.80000	9.38580	8,915,230	15.43	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,475.85000	2.47585	2,255,310	13.23	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,591.11000	6.59111	6,964,200	13.55	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,970.65000	4.97065	5,278,540	13.98	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,708.64000	4.70864	4,376,740	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,932.77000	4.93277	5,239,020	13.99	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,630.36000	4.63036	4,301,760	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,445.24000	3.44524	3,171,360	13.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,627.25000	10.62725	11,115,440	12.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,638.24000	9.63824	9,162,620	15.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,238.92000	2.23892	2,401,450	15.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,875.39000	7.87539	8,293,000	13.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,008.77000	5.00877	5,318,320	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,316.82000	2.31682	2,484,400	15.43	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			4,669.44000	4.66944	4,339,180	13.98	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												4,874,291.52	56	57,119
R2048	On	06/02/2020	Bond Future			10.22038	90.44666	10.14420	91.06764		13.82	4,160,546.36	46	93,323
R2048	On	07/05/2020	Bond Future			10.29310	87.65264	10.21456	88.28481		14.22	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.36628	89.26228	10.28524	89.90615		13.81	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.44057	86.50314	10.35697	87.15895		14.60	0.00	0	0
Total R2048 Future												4,160,546.36	46	93,323
R2048	On	06/02/2020	Bond Future	9.71	Call			804.04000	0.80404	645,110	12.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,496.93000	4.49693	4,958,980	12.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			829.16000	0.82916	666,670	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,433.95000	4.43395	4,892,440	12.77	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			779.53000	0.77953	624,130	12.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,560.66000	4.56066	5,026,240	12.71	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			1,785.56000	1.78556	1,567,300	13.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,434.80000	5.43480	5,848,710	13.51	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,816.70000	1.81670	1,595,860	13.53	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,378.97000	5.37897	5,790,300	13.53	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,754.72000	1.75472	1,539,040	13.49	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,491.06000	5.49106	5,907,550	13.49	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,975.78000	9.97578	10,497,020	12.34	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			947.44000	0.94744	824,810	12.34	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			12,065.60000	12.06560	12,623,460	12.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	9.00	Call			611.23000	0.61123	525,220	12.34	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,793.56000	3.79356	3,475,650	13.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,561.17000	4.56117	4,887,130	13.74	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,833.65000	3.83365	3,513,710	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,520.10000	4.52010	4,844,030	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,753.66000	3.75366	3,437,790	13.73	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,602.56000	4.60256	4,930,560	13.73	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,782.68000	3.78268	3,490,360	14.37	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,351.39000	6.35139	6,714,880	14.37	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			3,710.91000	3.71091	3,422,130	14.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			6,446.19000	6.44619	6,813,220	14.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			3,746.55000	3.74655	3,456,000	14.36	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,398.47000	6.39847	6,763,730	14.36	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												4,160,546.36	46	116,963
R208	On	06/02/2020	Bond Future			6.58182	102.64147	6.57443	102.64944		0.62	0.00	0	11,697
R208	On	07/05/2020	Bond Future			6.34822	101.10593	6.33879	101.11396		0.60	0.00	0	0
R208	On	06/08/2020	Bond Future			5.88749	102.97441	5.87435	102.98257		0.45	0.00	0	0
R208	On	05/11/2020	Bond Future			4.78952	101.49710	4.76814	101.50533		0.25	0.00	0	0
Total R208 Future												0.00	0	11,697
R208	On	06/02/2020	Bond Future	6.13	Call			4.75000	0.00475	4,270	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			485.88000	0.48588	493,370	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			5.18000	0.00518	4,660	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			475.45000	0.47545	482,900	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			4.39000	0.00439	3,940	0.59	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			496.39000	0.49639	503,910	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.03000	0.00003	0,030	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,315.42000	1.31542	1,323,450	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.04000	0.00004	0,030	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,306.74000	1.30674	1,314,760	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.03000	0.00003	0,030	0.56	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,324.12000	1.32412	1,332,150	0.56	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			269.81000	0.26981	275,360	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			70.29000	0.07029	67,630	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			265.72000	0.26572	271,220	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			72.47000	0.07247	69,750	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			261.67000	0.26167	267,110	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			68.15000	0.06815	65,540	0.43	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			104.25000	0.10425	100,020	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			103.54000	0.10354	107,540	0.26	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	05/11/2020	Bond Future	4.78	Call			106.19000	0.10619	101,910	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			101.63000	0.10163	105,580	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			108.54000	0.10854	104,220	0.26	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			100.13000	0.10013	104,040	0.26	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	11,697
R209	On	06/02/2020	Bond Future			9.86298	73.39121	9.79195	73.83778		13.09	2,935,648.40	40	107,127
R209	On	07/05/2020	Bond Future			9.93289	71.57545	9.85967	72.03011		13.46	0.00	0	0
R209	On	06/08/2020	Bond Future			10.00324	72.89026	9.92773	73.35337		13.16	0.00	0	0
R209	On	05/11/2020	Bond Future			10.07187	71.11027	9.99402	71.58193		13.74	0.00	0	0
Total R209 Future												2,935,648.40	40	107,127
R209	On	06/02/2020	Bond Future	9.51	Call			991.05000	0.99105	833,000	12.78	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,804.25000	2.80425	3,092,770	12.78	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,014.40000	1.01440	853,790	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,762.17000	2.76217	3,048,130	12.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			968.04000	0.96804	812,540	12.77	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,846.76000	2.84676	3,137,830	12.77	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			3,290.37000	3.29037	3,606,690	12.60	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			751.80000	0.75180	621,550	12.60	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			1,506.96000	1.50696	1,340,990	13.04	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,064.29000	4.06429	4,352,980	13.04	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			1,531.70000	1.53170	1,363,920	13.06	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			4,023.45000	4.02345	4,310,330	13.06	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			1,482.45000	1.48245	1,318,300	13.03	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,105.44000	4.10544	4,395,950	13.03	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.03000	0.00003	0,020	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,054.93000	36.05493	36,518,030	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.04000	0.00004	0,030	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			35,946.59000	35.94659	36,409,690	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.03000	0.00003	0,020	11.48	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,163.42000	36.16342	36,626,520	11.48	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,856.63000	3.85663	3,606,590	13.74	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,820.24000	3.82024	4,041,860	13.74	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,890.02000	3.89002	3,638,780	13.76	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,792.84000	3.79284	4,013,260	13.76	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,923.25000	3.92325	3,670,800	13.77	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,765.35000	3.76535	3,984,560	13.77	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												2,935,648.40	40	114,627
R210	On	06/02/2020	Bond Future			188.75061	188.75061	188.75264	188.75264			0.00	0	1,772

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	07/05/2020			189.58111	189.58111	189.58296	189.58296			0.00	0	0
R210	On	06/08/2020			193.16021	193.16021	193.16190	193.16190			0.00	0	0
R210	On	05/11/2020			194.06304	194.06304	194.06457	194.06457			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			161.84488	161.84488	161.83197	161.83197			32,368,976.00	200	7,963
R212	On	07/05/2020			164.82919	164.82919	164.81591	164.81591			0.00	0	0
R212	On	06/08/2020			165.64708	165.64708	165.63347	165.63347			0.00	0	0
R212	On	05/11/2020			168.75577	168.75577	168.74179	168.74179			0.00	0	0
Total R212 Future											32,368,976.00	200	7,963
Total For R212											32,368,976.00	200	7,963
R213	On	06/02/2020			9.42166	86.75719	9.35033	87.18772		10.14	0.00	0	24,118
R213	On	07/05/2020			9.48964	84.78403	9.41577	85.22235		10.38	0.00	0	0
R213	On	06/08/2020			9.55772	86.34279	9.48114	86.78924		10.15	0.00	0	0
R213	On	05/11/2020			9.62827	84.41484	9.54888	84.86945		10.50	0.00	0	0
Total R213 Future											0.00	0	24,118
R213	On	06/02/2020	9.27	Call			1,395.31000	1.39531	1,195,280	10.16	0.00	0	0
R213	On	06/02/2020	9.27	Put			1,883.69000	1.88369	2,114,190	10.16	0.00	0	0
R213	On	06/02/2020	9.28	Call			1,424.12000	1.42412	1,221,480	10.17	0.00	0	0
R213	On	06/02/2020	9.28	Put			1,851.50000	1.85150	2,079,390	10.17	0.00	0	0
R213	On	06/02/2020	9.26	Call			1,366.69000	1.36669	1,169,270	10.15	0.00	0	0
R213	On	06/02/2020	9.26	Put			1,916.13000	1.91613	2,149,240	10.15	0.00	0	0
R213	On	07/05/2020	9.02	Put			3,690.58000	3.69058	3,975,530	9.81	0.00	0	0
R213	On	07/05/2020	9.00	Call			1,244.47000	1.24447	1,094,770	9.78	0.00	0	0
R213	On	07/05/2020	9.00	Put			3,769.12000	3.76912	4,057,740	9.78	0.00	0	0
R213	On	07/05/2020	9.01	Call			1,266.83000	1.26683	1,115,310	9.79	0.00	0	0
R213	On	07/05/2020	9.01	Put			3,729.59000	3.72959	4,016,390	9.79	0.00	0	0
R213	On	07/05/2020	9.02	Call			1,289.65000	1.28965	1,136,280	9.81	0.00	0	0
R213	On	06/08/2020	9.29	Call			2,370.53000	2.37053	2,167,490	9.88	0.00	0	0
R213	On	06/08/2020	9.29	Put			3,498.70000	3.49870	3,742,110	9.88	0.00	0	0
R213	On	06/08/2020	9.30	Call			2,399.51000	2.39951	2,194,980	9.89	0.00	0	0
R213	On	06/08/2020	9.30	Put			3,468.16000	3.46816	3,710,080	9.89	0.00	0	0
R213	On	06/08/2020	9.31	Call			2,428.67000	2.42867	2,222,630	9.91	0.00	0	0
R213	On	06/08/2020	9.31	Put			3,437.86000	3.43786	3,678,270	9.91	0.00	0	0
R213	On	05/11/2020	9.59	Put			3,402.21000	3.40221	3,614,900	10.63	0.00	0	0
R213	On	05/11/2020	9.60	Call			3,671.15000	3.67115	3,428,030	10.65	0.00	0	0
R213	On	05/11/2020	9.60	Put			3,378.05000	3.37805	3,589,540	10.65	0.00	0	0
R213	On	05/11/2020	9.61	Call			3,704.33000	3.70433	3,460,020	10.66	0.00	0	0
R213	On	05/11/2020	9.61	Put			3,354.05000	3.35405	3,564,350	10.66	0.00	0	0
R213	On	05/11/2020	9.59	Call			3,638.08000	3.63808	3,396,160	10.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	24,118
R214 On 06/02/2020 Bond Future			10.14351	71.49437	10.06739	71.98642		14.22		0.00	0	17,680
R214 On 07/05/2020 Bond Future			10.21408	69.49724	10.13570	69.99815		14.64		0.00	0	0
R214 On 06/08/2020 Bond Future			10.28497	70.77355	10.20419	71.28379		14.29		0.00	0	0
R214 On 05/11/2020 Bond Future			10.35700	68.80786	10.27379	69.32747		15.01		0.00	0	0
Total R214 Future										0.00	0	17,680
R214 On 06/02/2020 Bond Future	9.72	Call			915.29000	0.91529	757,420	13.79		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			3,233.52000	3.23352	3,567,700	13.79		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			938.19000	0.93819	777,580	13.81		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Put			3,187.98000	3.18798	3,519,420	13.81		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			892.62000	0.89262	737,490	13.77		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			3,279.39000	3.27939	3,616,310	13.77		0.00	0	0
R214 On 06/02/2020 Bond Future	9.52	Put			4,237.64000	4.23764	4,623,720	13.38		0.00	0	0
R214 On 06/02/2020 Bond Future	9.52	Call			528.63000	0.52863	422,660	13.38		0.00	0	1,000
R214 On 06/02/2020 Bond Future	9.87	Put			2,589.75000	2.58975	2,882,380	14.03		0.00	0	0
R214 On 06/02/2020 Bond Future	9.87	Call			1,287.38000	1.28738	1,087,960	14.03		0.00	0	1,000
R214 On 06/02/2020 Bond Future	10.42	Call			3,263.96000	3.26396	2,922,070	15.00		0.00	0	0
R214 On 06/02/2020 Bond Future	10.42	Put			1,030.85000	1.03085	1,181,010	15.00		0.00	0	1,000
R214 On 07/05/2020 Bond Future	9.31	Put			6,309.31000	6.30931	6,710,660	12.94		0.00	0	0
R214 On 07/05/2020 Bond Future	9.31	Call			660.60000	0.66060	561,040	12.94		0.00	0	1,250
R214 On 07/05/2020 Bond Future	9.91	Put			3,504.06000	3.50406	3,787,950	14.12		0.00	0	0
R214 On 07/05/2020 Bond Future	9.91	Call			2,028.69000	2.02869	1,811,670	14.12		0.00	0	1,250
R214 On 07/05/2020 Bond Future	10.66	Call			4,753.55000	4.75355	4,404,220	15.37		0.00	0	0
R214 On 07/05/2020 Bond Future	10.66	Put			1,510.35000	1.51035	1,661,930	15.37		0.00	0	1,250
R214 On 07/05/2020 Bond Future	9.76	Call			1,610.65000	1.61065	1,423,800	13.86		0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Put			4,094.37000	4.09437	4,408,430	13.86		0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Call			1,636.98000	1.63698	1,448,120	13.88		0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Put			4,052.77000	4.05277	4,364,820	13.88		0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Call			1,584.56000	1.58456	1,399,720	13.84		0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Put			4,136.31000	4.13631	4,452,380	13.84		0.00	0	0
R214 On 06/08/2020 Bond Future	9.98	Call			2,686.51000	2.68651	2,454,290	13.90		0.00	0	0
R214 On 06/08/2020 Bond Future	9.98	Put			4,134.78000	4.13478	4,412,800	13.90		0.00	0	0
R214 On 06/08/2020 Bond Future	9.99	Call			2,717.26000	2.71726	2,483,410	13.91		0.00	0	0
R214 On 06/08/2020 Bond Future	9.99	Put			4,099.91000	4.09991	4,376,300	13.91		0.00	0	0
R214 On 06/08/2020 Bond Future	9.97	Call			2,655.93000	2.65593	2,425,340	13.88		0.00	0	0
R214 On 06/08/2020 Bond Future	9.97	Put			4,169.92000	4.16992	4,449,570	13.88		0.00	0	0
R214 On 05/11/2020 Bond Future	10.25	Call			3,991.54000	3.99154	3,719,070	15.01		0.00	0	0
R214 On 05/11/2020 Bond Future	10.25	Put			4,141.25000	4.14125	4,388,390	15.01		0.00	0	0
R214 On 05/11/2020 Bond Future	10.26	Call			4,024.68000	4.02468	3,750,910	15.02		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2020	Bond Future	10.26	Put			4,111.40000	4.11140	4,357,240	15.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,958.50000	3.95850	3,687,340	15.00	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,171.30000	4.17130	4,419,750	15.00	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	24,430
Total for Bond												58,968,615.98	3,436	1,141,012
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			690.28800	690.28800	693.63100	693.63100				0.00	0	1,236
GOVI On 07/05/2020 GOVI			702.85000	702.85000	706.25300	706.25300				0.00	0	0
GOVI On 06/08/2020 GOVI			715.81600	715.81600	719.28100	719.28100				0.00	0	0
Total GOVI Future										0.00	0	1,236
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			95,090.00000	9.50900	128,520,000			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			95,190.00000	9.51900	128,620,000			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			94,990.00000	9.49900	128,420,000			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			137,370.00000	13.73700	171,400,000			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			137,470.00000	13.74700	171,500,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			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 07/05/2020 GOVI	719.98	Put			137,270.00000	13.72700	171,300,000		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			88,490.00000	8.84900	123,140,000		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			88,590.00000	8.85900	123,240,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			88,390.00000	8.83900	123,040,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,236
Total for GOVI									0.00	0	1,236
AL37 On 06/02/2020 Index Future			678.56500	678.56500	679.72800	679.72800			0.00	0	0
AL37 On 07/05/2020 Index Future			690.91400	690.91400	692.09700	692.09700			0.00	0	0
AL37 On 06/08/2020 Index Future			703.65900	703.65900	704.86400	704.86400			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			782.98600	782.98600	785.82200	785.82200			0.00	0	0
AL7T On 07/05/2020 Index Future			797.23500	797.23500	800.12200	800.12200			0.00	0	0
AL7T On 06/08/2020 Index Future			811.94200	811.94200	814.88200	814.88200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			698.03500	698.03500	701.30500	701.30500			0.00	0	414
ALBI On 07/05/2020 Index Future			710.73800	710.73800	714.06700	714.06700			0.00	0	0
ALBI On 06/08/2020 Index Future			723.84900	723.84900	727.23900	727.23900			0.00	0	0
Total ALBI Future									0.00	0	414
Total For ALBI									0.00	0	414
IGOV On 06/02/2020 Index Future			259.28300	259.28300	259.76300	259.76300			0.00	0	1,011
IGOV On 07/05/2020 Index Future			264.06400	264.06400	264.55200	264.55200			0.00	0	47
IGOV On 06/08/2020 Index Future			268.99700	268.99700	269.49400	269.49400			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			95.35000	95.35000	95.29000	95.29000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51

Contract 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 Interest Rate Swap										0.00	0	51
Total for Derivatives :										58,968,615.98	3,436	1,143,771
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.49490				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.08500	102.90168	8.08500	102.87940				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	100.73400	10.00000	100.70800				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	102.58010	11.37000	102.54893				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	102.71569	11.81000	102.68332				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB024L On 05/05/2021 Spot Bond			100.00000	40.30446	100.00000	40.21476				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	36.28622	100.00000	36.20636				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	100.93500	10.00000	111.90900				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			5.16000	5.16000	5.16000	285.02627				0.00	0	30,000,000
Total ABCPI3 SPOT										0.00	0	30,000,000
Total For ABCPI3										0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond					0.00000	102.01653				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.78445				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	100.65099				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	101.50586				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	100.87530				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	101.66034				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	103.18349				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	100.14641				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	100.92810				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	101.99451				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	103.60421				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.01964				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	102.37153				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	102.92026				0.00	0	1,000,000,000
Total ABFN26 SPOT										0.00	0	1,000,000,000
Total For ABFN26										0.00	0	1,000,000,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.18365				0.00	0	800,000,000
Total ABFN27 SPOT										0.00	0	800,000,000
Total For ABFN27										0.00	0	800,000,000
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.09748				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	100.38969				0.00	0	100,000,000
Total ABFN29 SPOT										0.00	0	100,000,000
Total For ABFN29										0.00	0	100,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.23648				0.00	0	1,000,000,000
Total ABFN30 SPOT										0.00	0	1,000,000,000
Total For ABFN30										0.00	0	1,000,000,000
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.23824				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	100.41421				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	100.55131				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	100.60020				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	100.96011				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.62649				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	101.95698				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.74285				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	101.55191				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	101.57894				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	101.59828				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	101.62140				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	100.93659				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	100.95284				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	100.96449				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	100.58423				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	100.17596				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK6 On 05/06/2020 Spot Bond					0.00000	99.78123				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.32427				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.60000	6.60000	6.60000	149.95757				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	80.57661	100.00000	80.39117				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			6.91000	6.91000	6.91000	132.87315				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	29.74491	100.00000	29.67645				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			8.27000	8.27000	8.27000	126.51407			27,201,113,370,000.00	3,289,131,000	1,644,565,500	
Total ABKI04 SPOT									27,201,113,370,000.00	3,289,131,000	1,644,565,500	
Total For ABKI04									27,201,113,370,000.00	3,289,131,000	1,644,565,500	
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.69135	100.00000	11.66431				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	95.51859				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			4.47000	204.10176	4.47000	204.05905				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			4.47000	4.47000	4.47000	130.09244				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.65000	4.65000	4.65000	172.77537				0.00	0	50,000,000
Total ABN62 SPOT										0.00	0	50,000,000
Total For ABN62										0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN63 On 07/12/2033 Spot Bond			4.38000	4.38000	4.38000	213.78163			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			8.94500	8.94500	8.94500	98.52601			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.73000	9.73000	9.73000	108.38841			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			7.60500	7.60500	7.60500	99.96447			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			10.27500	10.27500	10.27500	105.62846			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			7.63000	103.53918	7.63000	103.51799		137,340,000,000.00		18,000,000	629,000,000
Total ABS11 SPOT								137,340,000,000.00		18,000,000	629,000,000
Total For ABS11								137,340,000,000.00		18,000,000	629,000,000
ABS12 On 14/05/2020 Spot Bond			7.51000	101.11403	7.51000	101.09393		0.00		0	25,000,000
Total ABS12 SPOT								0.00		0	25,000,000
Total For ABS12								0.00		0	25,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.35515	9.20000	100.33089		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			8.31000	103.32520	8.31000	103.30209		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			7.66000	101.88647	7.66000	101.86543		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			8.26500	104.28528	8.26500	104.26208		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			8.52500	109.04230	8.52500	109.01729		0.00		0	0
Total ABS16 SPOT								0.00		0	0
Total For ABS16								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS17 On 11/11/2027 Spot Bond			9.07500	109.16380	9.07500	109.13719			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			8.30500	106.60232	8.30500	106.57849			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.71000	100.15307	7.71000	100.13237		3,238,200,000,000.00		420,000,000	213,000,000
Total ABS6 SPOT								3,238,200,000,000.00		420,000,000	213,000,000
Total For ABS6								3,238,200,000,000.00		420,000,000	213,000,000
ABS7 On 11/09/2026 Spot Bond			8.93500	101.16189	8.93500	101.13760			0.00	0	170,000,000
Total ABS7 SPOT									0.00	0	170,000,000
Total For ABS7									0.00	0	170,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.81766	100.00000	10.79358			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			4.01000	4.01000	4.01000	296.75495			0.00	0	50,000,000
Total ABSI2 SPOT									0.00	0	50,000,000
Total For ABSI2									0.00	0	50,000,000
ABSI4 On 31/01/2022 Spot Bond			3.61000	159.94246	3.61000	159.91276			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.17500	11.17500	11.17500	103.23475			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL08€ On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				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	101.74192				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.70547				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			7.93000	7.93000	7.93000	101.96832				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
ACL12€ 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
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.66013				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	100.93500	10.00000	111.90900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.66563				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.86365				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	102.00294				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.69650				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL193 On 20/09/2022 Spot Bond					0.00000	101.70208				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	101.70208				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.73310				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	101.73310				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	99.40822				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	101.64373				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.37049				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	100.70999				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	101.63642				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	101.60905				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI01 On 11/09/2021 Spot Bond					0.00000	102.33070				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	103.57725				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.02055				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	100.02123				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	99.92769				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	102.96629				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	103.82986				0.00	100,000,000	100,000,000
Total AGT01 SPOT										0.00	100,000,000	100,000,000
Total For AGT01										0.00	100,000,000	100,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.85474				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.90452				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	100.66006				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	100.75680				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	100.88874				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.88347				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	100.94149				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.99948				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	101.18890				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	101.24668				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	100.50379				0.00	0	800,000,000
Total AHF5A1 SPOT										0.00	0	800,000,000
Total For AHF5A1										0.00	0	800,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.02318				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			9.13500	104.85585	9.13500	104.83040				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	100.02726				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	100.03269				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	100.07054				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	100.01972				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.02311			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	100.02718			0.00	0	0
Total AHF6B1 SPOT									0.00	0	0
Total For AHF6B1									0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.03260			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	100.07033			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			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.00000	108.62533	9.00000	108.59921			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			8.63500	102.20668	8.63500	102.18319			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.79000	95.05287	10.79000	95.02573			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.80000	174.79682	4.80000	174.75871			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.89873			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	100.44516			0.00	900,000,000	300,000,000
Total APF05 SPOT									0.00	900,000,000	300,000,000
Total For APF05									0.00	900,000,000	300,000,000
APF06 On 24/08/2022 Spot Bond					0.00000	100.55602			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	101.51775			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	100.20087			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	100.80392			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	101.83161			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	101.58676			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS345U SPOT									0.00	0	0
Total For AS345U									0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS347U SPOT									0.00	0	0
Total For AS347U									0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS349U SPOT									0.00	0	0
Total For AS349U									0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS350U SPOT									0.00	0	0
Total For AS350U									0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS367U SPOT									0.00	0	0
Total For AS367U									0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS377U SPOT									0.00	0	0
Total For AS377U									0.00	0	0
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			4.63000	227.00999	4.63000	232.08113			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			4.64500	203.89808	4.64500	207.85955			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN05 On 22/04/2020 Spot Bond					0.00000	100.86426			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	100.71332			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	100.65516			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	100.45184			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	101.86232			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	101.58708			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	102.21340			0.00	49,600,000	12,400,000
Total ASN083 SPOT									0.00	49,600,000	12,400,000
Total For ASN083									0.00	49,600,000	12,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	99.82060			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	151.51848			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	100.86956			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	100.36506			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	91.81502			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	99.86085			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN11: On 07/03/2021 Spot Bond					0.00000	101.89000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	102.09737				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.07916				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			4.34000	157.54666	4.34000	157.51433				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	102.46410				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	100.53119				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	100.54527				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 31/01/2022 Spot Bond			4.38500	157.40045	4.38500	157.36797			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	56.37158			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	99.85768			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15(On 31/03/2028 Spot Bond			5.29000	164.98104	5.29000	164.94291			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	100.44629			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	100.16836			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	102.37158			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	99.86739				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	101.82799				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	101.74663				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	101.41970				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			5.03000	98.83298	5.03000	98.81090				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	101.55071				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	101.56568				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	101.65455				0.00	0	1,200,000
Total ASN204 SPOT										0.00	0	1,200,000
Total For ASN204										0.00	0	1,200,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.02678				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 24/08/2025 Spot Bond					0.00000	100.02893				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	99.95673				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	99.93137				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	101.86051				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	99.93537				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	101.82433				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	101.55984				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	100.26339				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	100.14562				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	100.02699				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	101.84192				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	101.50421				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN30(On 20/12/2023 Spot Bond					0.00000	101.63279				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	101.93363				0.00	0	120,000,000
Total ASN310 SPOT										0.00	0	120,000,000
Total For ASN310										0.00	0	120,000,000
ASN31(On 17/01/2020 Spot Bond					0.00000	107.21575				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	101.82473				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	100.66171				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	101.24159				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			4.63500	4.63500	4.63500	92.65134				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			4.79500	4.79500	4.79500	89.43632				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	101.57583				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	101.72029				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	100.36922				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	101.58349				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN33: On 31/01/2038 Spot Bond			4.79000	102.13600	4.79000	102.11384				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	101.65099				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	100.31721				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	100.31721				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	101.55065				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	101.63275				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	101.60538				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	101.60538				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	99.86264				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	101.73273				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	101.32607				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	101.28269				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN38 On 29/10/2021 Spot Bond					0.00000	100.67567			0.00	0	0
Total ASN381 SPOT									0.00	0	0
Total For ASN381									0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	100.68006			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	100.68006			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	100.58026			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	100.20545			0.00	0	0
Total ASN388 SPOT									0.00	0	0
Total For ASN388									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.30125			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			7.85500	101.43860	7.85500	101.41724		329,910,000,000.00	42,000,000	1,021,000,000	
Total BAW19 SPOT								329,910,000,000.00	42,000,000	1,021,000,000	
Total For BAW19								329,910,000,000.00	42,000,000	1,021,000,000	
BAW21 On 24/03/2022 Spot Bond			7.88000	104.56632	7.88000	104.54411		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	101.60002	9.30000	101.57465		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	103.67791		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	100.88684		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.78582			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.08853			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	99.80789			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	101.27449			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.10358			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	102.71585			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			11.23000	11.23000	11.23000	105.65030			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	101.86031			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	101.75204			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	103.54768			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.76748				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.33281				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.75214				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.03500	11.03500	11.03500	102.09455				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.65173				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.65173				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.65173				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.78500	11.78500	11.78500	103.59042				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.11892				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.62038				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.93628				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	101.93633				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA77 On 30/09/2022 Spot Bond					0.00000	101.61876				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.23043				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.68038				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.30757				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.99923				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.03689				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.03689				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.03689				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.71599				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.03756				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.03756				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.03756				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD1I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	99.87768				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	100.33686				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	101.74074				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			8.73000	8.73000	8.73000	97.27401				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	8.97439	100.00000	8.95454				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.51433				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BDX31 On 05/03/2023 Spot Bond					0.00000	99.79442				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.09242				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			8.03500	103.43116	8.03500	103.40875				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			9.73000	103.77343	9.73000	103.74634				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.27093				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			9.63500	107.89727	9.63500	107.86938				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	99.80902				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			9.43000	103.37137	9.43000	103.34521				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	103.85146				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			10.21000	103.63875	10.21000	103.61040				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	103.98319				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			8.63500	108.02247	8.63500	107.99767				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.64095				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	106.04176				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.02776				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	106.16605				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	104.43230				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	104.88467				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	109.01650				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	101.79773				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	102.57009				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	100.35076				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	100.24710				0.00	0	400,000,000
Total BID10 SPOT										0.00	0	400,000,000
Total For BID10										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID11 On 15/11/2023 Spot Bond			8.37500	104.37399	8.37500	104.35047			0.00	0	0
Total BID11 SPOT									0.00	0	0
Total For BID11									0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.77396			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	101.59656			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	100.63459			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	100.64627			0.00	300,000,000	300,000,000
Total BID15 SPOT									0.00	300,000,000	300,000,000
Total For BID15									0.00	300,000,000	300,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.68317			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	101.12091			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	100.03524			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	100.21782			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	101.48801			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	101.87705			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	101.42701			0.00	0	0
Total BPPF08 SPOT									0.00	0	0
Total For BPPF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.90622				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	101.38483				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF15 On 22/03/2020 Spot Bond					0.00000	101.36599				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	100.71905				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF17 On 23/01/2020 Spot Bond					0.00000	100.67962				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.14709				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.15336				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	100.15696				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.47758			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.46104			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	100.37716			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	102.39301			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			7.95000	100.71810	7.95000	100.69691			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL24 On 02/11/2020 Spot Bond					0.00000	101.77750			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.95500	104.85040	7.95500	104.82793			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	100.84668			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	100.02093			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	100.71064			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			9.67500	113.94298	9.67500	113.91357			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			9.47500	113.07275	9.47500	113.04415			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			9.67500	108.25239	9.67500	108.22429			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			9.76500	105.79651	9.76500	105.76910			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	100.93540	10.00000	111.90910			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	102.16211			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	101.75448			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR27 On 25/11/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.22112				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.05426				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	101.87971				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	100.38390				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	101.82959				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	100.68194				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	100.53022				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	101.47290				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	100.76153				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL567U SPOT									0.00	0	0
Total For CL567U									0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL568U SPOT									0.00	0	0
Total For CL568U									0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL569U SPOT									0.00	0	0
Total For CL569U									0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL570U SPOT									0.00	0	0
Total For CL570U									0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL571U SPOT									0.00	0	0
Total For CL571U									0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA4U SPOT									0.00	0	0
Total For CLA4U									0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA5U SPOT									0.00	0	0
Total For CLA5U									0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA6U SPOT									0.00	0	0
Total For CLA6U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.04627			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.53026	3.14000	154.42645			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			4.31000	4.31000	4.31000	150.71356				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.31398				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.22500	98.61842	10.22500	98.59140				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.74500	99.99507	10.74500	99.96633				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.82808				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.30755				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.12488				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.40500	105.92684	9.40500	105.90010				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.57029				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			11.54500	107.15228	11.54500	107.11925				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.59172				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.73754				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.47876				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.23000	103.83723	8.23000	103.81423				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.49141	10.98000	100.46191				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	102.02057	11.00000	101.99056				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	101.80580				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.33500	104.75262	11.33500	104.72089				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.96624				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.62351				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.78038				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39 On 20/12/2019 Spot Bond					0.00000	102.01222			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	101.63276			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	101.83757			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN39 On 20/06/2020 Spot Bond					0.00000	102.31580			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.29726			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN39 On 14/11/2022 Spot Bond					0.00000	100.29565			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.63265			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	99.81712			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN40 On 20/06/2020 Spot Bond					0.00000	101.64177			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN40 On 18/07/2020 Spot Bond					0.00000	102.35406			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	103.20668			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN41 On 20/09/2020 Spot Bond					0.00000	102.04971			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	101.60320				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	102.35030				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	101.87876				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	101.17278				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	101.79253				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	101.96990				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	104.85104				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	100.97069				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	108.11800				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.93600				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	108.22400				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	102.90665				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN426 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
CLN429 On 20/12/2020 Spot Bond					0.00000	102.35213			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	149.14000			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.81400			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.49800			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	110.09700			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	148.16000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.79680			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	101.71476			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.40566			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	150.67000			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			8.13000	104.52409	8.13000	104.50120			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.61000	156.67199	4.61000	156.63872				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			6.72000	116.93799	6.72000	116.90666				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			6.96000	115.62442	6.96000	115.59271				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	102.02837				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.19908				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.56793				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	99.92932				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	102.80612				0.00	0	0
Total CLN459 SPOT										0.00	0	0
Total For CLN459										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	106.27327				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.40000	106.29979	9.40000	106.27327				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.15500	103.84940	9.15500	103.82385				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 14/03/2020 Spot Bond					0.00000	101.66432				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 27/03/2020 Spot Bond					0.00000	101.37966				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 28/03/2020 Spot Bond					0.00000	101.35783				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	102.36519				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.18819				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	102.60359				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.81499				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	27.16028	100.00000	27.10049				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	102.59294				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.19703				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.53434				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.14979				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			8.33000	102.29041	8.33000	102.26761				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN486 On 20/06/2022 Spot Bond					0.00000	102.15139				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			11.83500	101.07930	11.83500	107.64665				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			8.63500	104.21624	8.63500	104.19230				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.45958				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	102.35802				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.81340				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			10.83000	96.46094	10.83000	107.89737				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	99.93368				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			9.03500	106.23581	9.03500	106.21002				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	101.22076				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	104.23601				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.14547				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN50(On 10/10/2020 Spot Bond					0.00000	101.10371			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	101.15458			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN50 On 11/10/2024 Spot Bond					0.00000	101.19805			0.00	0	0
Total CLN502 SPOT									0.00	0	0
Total For CLN502									0.00	0	0
CLN50 On 11/10/2024 Spot Bond					0.00000	101.19805			0.00	0	0
Total CLN504 SPOT									0.00	0	0
Total For CLN504									0.00	0	0
CLN50 On 24/10/2020 Spot Bond					0.00000	100.76986			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0
CLN50 On 20/12/2022 Spot Bond					0.00000	102.22748			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN50 On 24/02/2020 Spot Bond					0.00000	100.02549			0.00	0	0
Total CLN508 SPOT									0.00	0	0
Total For CLN508									0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	101.13579			0.00	0	0
Total CLN510 SPOT									0.00	0	0
Total For CLN510									0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.76200			0.00	0	0
Total CLN511 SPOT									0.00	0	0
Total For CLN511									0.00	0	0
CLN51(On 15/09/2022 Spot Bond			9.96000	102.98680	9.96000	101.94122			0.00	0	0
Total CLN516 SPOT									0.00	0	0
Total For CLN516									0.00	0	0
CLN51 On 30/10/2022 Spot Bond			10.01000	102.16643	10.01000	100.72316			0.00	0	0
Total CLN517 SPOT									0.00	0	0
Total For CLN517									0.00	0	0
CLN51(On 25/11/2022 Spot Bond					0.00000	100.02411			0.00	0	0
Total CLN518 SPOT									0.00	0	0
Total For CLN518									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN519 On 30/06/2022 Spot Bond			9.60000	101.01202	9.60000	100.98009			0.00	0	0
Total CLN519 SPOT									0.00	0	0
Total For CLN519									0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.81820			0.00	0	0
Total CLN520 SPOT									0.00	0	0
Total For CLN520									0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.61420			0.00	0	0
Total CLN521 SPOT									0.00	0	0
Total For CLN521									0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	99.97735			0.00	0	0
Total CLN522 SPOT									0.00	0	0
Total For CLN522									0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.31496			0.00	0	0
Total CLN523 SPOT									0.00	0	0
Total For CLN523									0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.97132	9.20000	101.94613			0.00	0	0
Total CLN524 SPOT									0.00	0	0
Total For CLN524									0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.77435			0.00	0	0
Total CLN525 SPOT									0.00	0	0
Total For CLN525									0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	100.71011			0.00	0	0
Total CLN526 SPOT									0.00	0	0
Total For CLN526									0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	101.96781			0.00	0	0
Total CLN527 SPOT									0.00	0	0
Total For CLN527									0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	100.98483			0.00	0	0
Total CLN528 SPOT									0.00	0	0
Total For CLN528									0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	101.79502			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.74256			0.00	0	0
Total CLN530 SPOT									0.00	0	0
Total For CLN530									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 12/03/2023 Spot Bond					0.00000	101.81820				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	103.87789				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.72404				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	100.97304				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			9.95500	9.95500	9.95500	105.33328				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	99.06318				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/10/2023 Spot Bond					0.00000	100.76914				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53 On 16/08/2023 Spot Bond					0.00000	100.20464				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53 On 20/12/2023 Spot Bond					0.00000	102.17041				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.09066				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	115.05800				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	99.86119				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54: On 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	103.48551				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	101.07447				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			9.42500	105.55711	9.42500	105.53070				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			9.47500	104.05529	9.47500	104.02883				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			9.56500	103.06553	9.56500	103.03908				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			4.75000	4.75000	4.75000	104.31750				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	259.27578				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			4.75000	4.75000	4.75000	104.31660				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55: On 03/03/2020 Spot Bond				100.00000	0.00000	109.40300				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	115.43600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN554 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	103.20462				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	100.27541				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	100.33782				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	100.02298				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	101.17159				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	116.55100				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	100.37217				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	100.27041	10.16000	100.38190				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.42500	105.20806	9.42500	103.67731				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.44103				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.02105				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN566 On 17/01/2024 Spot Bond					0.00000	101.19855				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	99.81327				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.35809				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.34011				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.34359				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.65500	103.35208	9.65500	101.82299				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.34908				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	100.32893				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.35929				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	101.73208				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.83332				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 18/04/2026 Spot Bond					0.00000	100.94652				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	101.38069				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	101.36068				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	100.36508				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	99.86678				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	101.94063				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	100.88874				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	99.86910				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	102.60142				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	101.89111				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	101.62568				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	101.67397				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59(On 16/09/2025 Spot Bond					0.00000	101.91550				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	103.99707				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			4.94000	122.47898	4.94000	100.20690				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.02272				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	101.98564				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	101.41548				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.02272				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.97049				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	101.32846				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN59 On 10/12/2024 Spot Bond					0.00000	101.78179				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.67397				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.67397				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN602 On 04/06/2023 Spot Bond					0.00000	101.96284				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	102.66308				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	100.48057				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	100.32669				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	101.20176				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	100.99343				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	100.09017				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	100.69933	9.32000	100.67426				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	100.79245				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	101.19595				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	101.69750				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN61: On 22/08/2022 Spot Bond					0.00000	100.08811				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	99.86666				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	101.10640				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	101.38551				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	101.10231				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	101.07033				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	99.86907				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	100.60581				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	100.60448				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622: On 28/04/2021 Spot Bond					0.00000	100.55478				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623: On 20/12/2024 Spot Bond					0.00000	100.66475				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624: On 25/01/2023 Spot Bond					0.00000	100.44755				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN625 On 25/01/2023 Spot Bond			8.86000	102.55388	8.86000	103.39009			0.00	0	0
Total CLN625 SPOT									0.00	0	0
Total For CLN625									0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	100.18429			0.00	0	0
Total CLN626 SPOT									0.00	0	0
Total For CLN626									0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	100.30047			0.00	0	0
Total CLN627 SPOT									0.00	0	0
Total For CLN627									0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.37500	90.84893	11.37500	87.93739			0.00	0	0
Total CLN628 SPOT									0.00	0	0
Total For CLN628									0.00	0	0
CLN629 On 20/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,500,000,000
Total CLN629 SPOT									0.00	0	3,500,000,000
Total For CLN629									0.00	0	3,500,000,000
CLN81 On 18/04/2028 Spot Bond			8.73000	97.29672	8.73000	97.27401			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.65089			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.19754			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			8.43500	111.02281	8.43500	110.99775			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.31000	104.93178	8.31000	104.90830			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.98500	111.88773	9.98500	111.85795			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG01 On 09/06/2024 Spot Bond			8.81500	109.76081	8.81500	109.73495			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			9.47000	100.33379	9.47000	100.30842			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			11.12000	96.58214	11.12000	96.55358			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			11.07500	91.03615	11.07500	91.00934			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			11.45000	11.45000	11.45000	102.65534			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	101.62185			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	99.77961			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.58390			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	101.41211			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG8 On 28/09/2023 Spot Bond					0.00000	101.50503			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	101.75921			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	100.61326			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	100.15183			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	101.79023			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	101.48769			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	101.41208			0.00	0	0
Total DENG94 SPOT									0.00	0	0
Total For DENG94									0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG95U SPOT									0.00	0	0
Total For DNG95U									0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	101.02527			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	103.08827			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	100.02191			0.00	0	400,000,000
Total DSY01 SPOT									0.00	0	400,000,000
Total For DSY01									0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY02 On 21/11/2024 Spot Bond					0.00000	101.44143			0.00	69,800,000,000	120,000,000,000
Total DSY02 SPOT									0.00	69,800,000,000	120,000,000,000
Total For DSY02									0.00	69,800,000,000	120,000,000,000
DSY03 On 21/11/2024 Spot Bond			9.39500	9.39500	9.39500	104.30436			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	100.02447			0.00	28,400,000,000	30,000,000,000
Total DSY04 SPOT									0.00	28,400,000,000	30,000,000,000
Total For DSY04									0.00	28,400,000,000	30,000,000,000
DV2021 On 18/06/2021 Spot Bond			8.08000	105.35227	8.08000	105.32947			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.00500	103.09703	8.00500	103.07478		4,883,050,000,000.00		610,000,000	305,000,000
Total DV22 SPOT								4,883,050,000,000.00		610,000,000	305,000,000
Total For DV22								4,883,050,000,000.00		610,000,000	305,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	87.47054	100.00000	87.27084			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			8.18500	107.56399	8.18500	107.54054			0.00	0	1,748,743,100
Total DV23 SPOT									0.00	0	1,748,743,100
Total For DV23									0.00	0	1,748,743,100
DV23/R On 27/02/2023 Spot Bond			100.00000	18.69878	100.00000	18.65762			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.69878	100.00000	18.65762			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			8.53500	106.66086	8.53500	106.63664			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.63108	9.69000	102.60469			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.63108	9.69000	102.60469			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	97.10930	11.09000	97.08082			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	102.74118	10.10000	102.71368			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.74118	10.10000	102.71368			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	99.94007				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	101.37320				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.00611				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	100.93405				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	99.93321				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	101.82607				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	100.59692				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	101.11165				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.20279				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	101.72635				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	101.85967				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	102.50179				0.00	0	22,000,000

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 DVF27 SPOT										0.00	0	22,000,000
Total For DVF27										0.00	0	22,000,000
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.87872				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.05857				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2L On 31/05/2026 Spot Bond					0.00000	100.36463				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	67.37010	100.00000	67.22181				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			8.08500	107.80887	8.08500	107.78566				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			8.18500	112.48188	8.18500	112.45737				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			7.94000	102.41881	7.94000	102.39704				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.04000	105.48104	8.04000	105.45820				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			8.94500	105.51765	8.94500	105.49229				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			4.89000	101.87992	4.89000	101.85739				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.68000	91.77830	4.68000	91.75865			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	127.93655	2.25000	127.91747			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			4.57000	127.60883	4.57000	127.58170			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.60000	113.19805	4.60000	113.17390			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.44000	113.38051	4.44000	113.35694			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			4.55000	102.70833	4.55000	102.68664			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.65000	93.54398	4.65000	93.52403			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.93655	2.25000	127.91747			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	113.92133			0.00	0	0
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	112.12015			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.76000	105.26876	7.76000	105.24699			11,484,800,000,000.00	1,480,000,000	740,000,000
Total EMM01 SPOT									11,484,800,000,000.00	1,480,000,000	740,000,000
Total For EMM01									11,484,800,000,000.00	1,480,000,000	740,000,000
EMM02 On 11/03/2021 Spot Bond			7.76500	105.80068	7.76500	105.77854			6,398,360,000,000.00	824,000,000	412,000,000
Total EMM02 SPOT									6,398,360,000,000.00	824,000,000	412,000,000
Total For EMM02									6,398,360,000,000.00	824,000,000	412,000,000
EMM03 On 04/05/2024 Spot Bond			10.07500	100.53377	10.07500	100.50662			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	94.54333			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	100.14840			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			10.22500	10.22500	10.22500	104.42127			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			10.07500	10.07500	10.07500	105.22308			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	87.76446			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.92657			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	100.86237			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	101.99181			0.00	0	0
Total ENX02 SPOT									0.00	0	0
Total For ENX02									0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.61040				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	100.62528				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	101.70568				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	99.86809				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	102.20464				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	100.97643				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	99.95542				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	99.81628				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.77275				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.80472				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.75369				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	101.74654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF02C On 07/11/2022 Spot Bond					0.00000	100.43958				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	99.83469				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	101.53812				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	100.39264				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.16274				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	100.77978				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	99.84792				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	99.84501				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	100.95180				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	100.18845				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.18301				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	100.19707				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	100.18409				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	100.93500	10.00000	111.90900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.56757				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	100.18302				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	100.18947				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	100.18133				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	100.17866				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			8.43500	107.63782	8.43500	107.61366				0.00	0	4,818,909,000
Total ES23 SPOT										0.00	0	4,818,909,000
Total For ES23										0.00	0	4,818,909,000
ES23/R On 25/01/2023 Spot Bond			10.00000	103.37009	10.00000	103.34269				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			9.47500	93.56155	9.47500	93.53790		43,181,791,375,000.00		4,557,445,000	11,339,860,200	
Total ES26 SPOT								13,181,791,375,000.00		4,557,445,000	11,339,860,200	
Total For ES26								13,181,791,375,000.00		4,557,445,000	11,339,860,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.18508	7.85000	101.16381				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			10.95500	77.18056	10.88500	77.56301		241,915,321,200,000.00		22,082,640,000	7,810,880,000	
Total ES33 SPOT								11,915,321,200,000.00		22,082,640,000	7,810,880,000	
Total For ES33								11,915,321,200,000.00		22,082,640,000	7,810,880,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.48756	7.50000	101.46703				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			11.24500	78.44140	11.24500	78.41796		1,837,433,000,000.00		163,400,000	1,131,200,000	

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 ES42 SPOT									1,837,433,000,000.00	163,400,000	1,131,200,000
Total For ES42									1,837,433,000,000.00	163,400,000	1,131,200,000
ES42/R On 25/04/2042 Spot Bond			8.50000	100.75338	8.50000	100.73047			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	100.90009			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	101.72364			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	101.77202			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	101.59644			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	101.65096			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.40723	100.00000	11.37959			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	18.50988	100.00000	18.46504			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.49456				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	100.30794				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.44208				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	100.13883				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	100.25453				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	100.26184				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.66380				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	99.85357				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	100.37959				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	0.00000				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	102.31575				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	101.56200				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	100.89638				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	102.62126				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	101.95800				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	103.13411				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			10.13000	10.13000	10.13000	104.65354				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	102.99915				0.00	600,000,000	200,000,000
Total FRB15 SPOT										0.00	600,000,000	200,000,000
Total For FRB15										0.00	600,000,000	200,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.52083				0.00	4,998,000,000	2,504,000,000
Total FRB16 SPOT										0.00	4,998,000,000	2,504,000,000
Total For FRB16										0.00	4,998,000,000	2,504,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.85057				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	104.78399				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.13000	104.24338	10.13000	104.21524				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.96049				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	103.75772				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	107.72573				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	105.95061				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	101.81205				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	104.52462				0.00	1,800,000,000	1,000,000,000
Total FRB25 SPOT										0.00	1,800,000,000	1,000,000,000
Total For FRB25										0.00	1,800,000,000	1,000,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	102.16055				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			10.10500	105.32262	10.10500	105.29425				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			3.71000	159.61158	3.71000	159.58150				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			4.02000	4.02000	4.02000	296.65044				0.00	0	246,000,000
Total FRBI23 SPOT										0.00	0	246,000,000
Total For FRBI23										0.00	0	246,000,000
FRBI25 On 31/01/2025 Spot Bond			4.27000	4.27000	4.27000	131.34455				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.45000	175.34636	4.45000	175.30976				0.00	0	180,000,000
Total FRBI28 SPOT										0.00	0	180,000,000
Total For FRBI28										0.00	0	180,000,000
FRBI29 On 31/03/2029 Spot Bond			4.58000	4.58000	4.58000	93.07421				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			4.73000	4.73000	4.73000	206.00294				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			5.33500	83.08964	5.33500	83.07034				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.15000	87.53163	5.15000	87.51172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.80000	7.80000	7.80000	92.25072				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			8.62000	8.62000	8.62000	66.21163				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			8.66000	8.66000	8.66000	65.43716				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10:On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12:On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			5.12000	5.12000	5.12000	126.11620				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 06/08/2023 Spot Bond					0.00000	100.13930				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	92.61755				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				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	103.17548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.45963				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			4.42000	157.28685	4.42000	157.25425				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	100.14390				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			5.28000	154.52782	5.28000	154.49225				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	102.52849				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	102.28855				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond					0.00000	107.74654				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	102.36917				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	107.97606				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	107.52952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	102.39354				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	102.34585				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	101.89475				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	102.18183				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	101.87556				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	101.50026				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	102.26628				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	100.60921				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	107.02619				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	101.49544				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	100.36330				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	101.72259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.48603				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.91325				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.35517				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.67687				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	101.08461				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.01625				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.21479				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	104.15869				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	103.19605				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	100.66230				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.07350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.65927	9.80000	100.63281				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.75281				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.75690				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	101.89491				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	101.29475				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.02381				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	101.75134				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.13456				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	101.43705				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	100.43845				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	101.69107				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.30914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	100.60508				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC288 On 01/02/2020 Spot Bond					0.00000	100.60508				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC289 On 20/12/2022 Spot Bond					0.00000	101.59995				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC290 On 20/06/2022 Spot Bond					0.00000	101.80611				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC291 On 26/01/2021 Spot Bond					0.00000	100.78038				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC292 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.56001				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	100.87022				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC294 On 18/04/2021 Spot Bond					0.00000	100.85966				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	100.30085				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.29087				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC297 On 14/05/2024 Spot Bond					0.00000	100.29409				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC298 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.23999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	101.93355				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC300 On 25/04/2023 Spot Bond					0.00000	101.38538				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC301 On 30/11/2020 Spot Bond					0.00000	101.73091				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC302 On 11/11/2024 Spot Bond					0.00000	100.40557				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC303 On 31/05/2024 Spot Bond					0.00000	101.27837				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC304 On 28/12/2020 Spot Bond					0.00000	101.24163				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC305 On 06/11/2023 Spot Bond					0.00000	100.53853				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC306 On 27/02/2023 Spot Bond					0.00000	99.97856				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC307 On 12/08/2020 Spot Bond					0.00000	100.30223				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC308 On 31/05/2024 Spot Bond					0.00000	100.17613				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC309 On 20/06/2024 Spot Bond					0.00000	101.57802				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC310 On 20/12/2024 Spot Bond					0.00000	101.72936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	101.18000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	100.81000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	101.84244				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	101.43000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	99.07044				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	101.06945				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	100.64321				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	100.90022				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	100.93991				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	100.79656				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	100.99784				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.79181				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	100.53144				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	100.29355				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	100.34521				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			5.06000	5.06000	5.06000	155.19295				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			5.00000	5.00000	5.00000	155.38475				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			4.98000	4.98000	4.98000	155.44875				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16: On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17: 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
FRD19: 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
FRD20: 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
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.29000	84.68493	5.29000	84.66523				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			5.25500	95.85446	5.25500	95.83248				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	100.62989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.63082				0.00	6,000,000,000	3,000,000,000
Total FRJ20 SPOT										0.00	6,000,000,000	3,000,000,000
Total For FRJ20										0.00	6,000,000,000	3,000,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.15324				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	102.91350				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.97360				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	100.26986				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	105.13430				0.00	0	40,000,000
Total FRJ25 SPOT										0.00	0	40,000,000
Total For FRJ25										0.00	0	40,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.94961				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	103.73354				0.00	0	1,000,000,000
Total FRJ27 SPOT										0.00	0	1,000,000,000
Total For FRJ27										0.00	0	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	100.99277				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
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10U On 15/01/2024 Spot Bond			4.09800	4.09800	4.09800	105.98058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.50000	4.50000	4.50000	106.28636				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.02903				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.74748				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.64000	104.26886	4.64000	104.24665				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.58000	209.33768	4.58000	209.29325				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.42000	93.74016	5.42000	93.71825				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.61000	4.61000	4.61000	208.63004				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.67000	128.88149	4.67000	128.85394				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	118.85082	3.70500	118.82845				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.03000	98.83298	5.03000	98.81090				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.73000	206.04753	4.73000	206.00294				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.78000	204.96498	4.78000	204.92037				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.20000	164.37028	4.20000	131.78604			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			4.81000	204.31882	4.81000	204.27420			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS123 On 31/01/2038 Spot Bond			6.00000	86.75135	6.00000	86.72974			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.47000	162.85239	5.47000	162.81398			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			5.53000	92.36252	5.53000	92.34066			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.99000	168.60016	4.99000	168.56256			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.05000	167.86911	5.05000	167.83140			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			5.32000	193.71068	5.32000	193.66574			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	109.66309			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.46000	93.23628	5.46000	93.21438			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.71500	5.71500	5.71500	90.07984			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.26000	95.78953	5.26000	95.76756			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.86000	170.19666	4.86000	170.15928				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.09000	198.40801	5.09000	198.36319				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.99000	168.60016	4.99000	168.56256				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.99000	168.60016	4.99000	168.56256				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.28000	165.10023	5.28000	165.06212				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.97000	127.04950	4.97000	127.02133				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.12000	158.26389	4.12000	158.23235				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.34000	164.38655	5.34000	164.34836				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.38000	163.91274	5.38000	163.87448				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.94000	127.23135	4.94000	127.20325				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.80000	170.93933	4.80000	170.90208				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.39000	5.39000	5.39000	163.75625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.24867				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	14.21680				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	17.24820				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	19.61764				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.36766				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	12.84377				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	15.37580				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	17.36648				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.30019				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	10.31265				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	9.97868				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	15.51812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.94955				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.01053				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	13.60403				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	13.60403				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	16.54404				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	101.66459				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.51789				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	104.89069				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	109.68193				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	113.57027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	124.32632				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	119.21287				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/03/2020 Spot Bond					0.00000	103.31922				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	114.64265				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	49.14615				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	46.30615				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.46643				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	108.82347				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	100.50882				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	100.33975				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	99.99984				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	105.94186				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	102.61800				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	100.95772				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	101.03083				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	99.70824				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	100.76786				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	100.18545				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total FRS210 SPOT										0.00	0	3,000,000,000
Total For FRS210										0.00	0	3,000,000,000
FRS36 On 07/12/2023 Spot Bond			3.82000	3.82000	3.82000	298.74912				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			3.71000	3.71000	3.71000	299.91112				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			4.43000	4.43000	4.43000	292.40422				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			3.91000	158.95237	3.91000	158.92158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.67865			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			3.61000	159.94246	3.61000	159.91276			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	100.52135			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			4.48000	98.91078	4.48000	98.89011			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			4.10000	72.84534	4.10000	105.02348			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			4.13000	4.13000	4.13000	132.22921			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			4.16000	4.16000	4.16000	132.03908			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.62000	4.62000	4.62000	290.46165			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			7.43500	102.40278	7.43500	102.38236		7,435,000,000,000.00	1,000,000,000	1,000,000,000	
Total FRX20 SPOT								7,435,000,000,000.00	1,000,000,000	1,000,000,000	
Total For FRX20								7,435,000,000,000.00	1,000,000,000	1,000,000,000	
FRX23 On 28/02/2023 Spot Bond			7.99500	7.99500	7.99500	101.15259		0.00	0	10,000,000,000	
Total FRX23 SPOT								0.00	0	10,000,000,000	
Total For FRX23								0.00	0	10,000,000,000	
FRX24 On 10/12/2024 Spot Bond			8.32700	114.78874	8.32700	114.76316		51,960,480,000,000.00	6,240,000,000	3,270,000,000	
Total FRX24 SPOT								51,960,480,000,000.00	6,240,000,000	3,270,000,000	
Total For FRX24								51,960,480,000,000.00	6,240,000,000	3,270,000,000	
FRX25 On 26/07/2025 Spot Bond			8.46500	108.95094	8.46500	108.92640		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.73500	105.33738	8.73500	105.31277			8,909,700,000,000.00	1,020,000,000	1,270,000,000
Total FRX26 SPOT									8,909,700,000,000.00	1,020,000,000	1,270,000,000
Total For FRX26									8,909,700,000,000.00	1,020,000,000	1,270,000,000
FRX27 On 07/03/2027 Spot Bond			8.80500	109.56813	8.80500	109.54220			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			9.10500	109.37829	9.10500	109.35183			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			9.44500	105.09386	9.44500	105.06750			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			9.67000	101.35250	9.67000	101.32650			0.00	0	435,000,000
Total FRX31 SPOT									0.00	0	435,000,000
Total For FRX31									0.00	0	435,000,000
FRX32 On 31/03/2032 Spot Bond			9.73500	107.20891	9.73500	107.18107			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			10.85000	76.47333	10.85000	76.45126			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.18135			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	100.21591			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.12271				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	99.51963				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	100.42039				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	100.13376				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.74829				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.61743				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	100.47278				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.02124				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.02150				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.02322				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.02533				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.02664				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	104.33024	4.15000	104.30931				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	101.98259				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.17018				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	101.83156				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	101.21275				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	102.89005				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.15634				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.17987				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.87500	105.23436	8.87500	105.20939				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	101.84494				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	102.64365				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	102.36933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.87500	101.11552	9.87500	101.08888				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	100.92847				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	102.19641				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	102.44891				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	101.90816				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	103.16922				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	101.43664				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.67465				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	101.71663				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	102.19267				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	99.95743				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	100.87602				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.89805				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	101.24448				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	101.36320				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	101.31578				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	100.60132				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.13163				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.13388				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.13757				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T4U SPOT										0.00	0	0
Total For H7T4U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.00342				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	99.93815				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.08471				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	101.09850				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	101.46382				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	101.36542				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	101.77924				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	102.03195				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HILB11 SPOT									0.00	0	0
Total For HILB11									0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.84329			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	100.93500	10.00000	111.90900			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	100.15662			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	101.37315			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.31881			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			7.33500	104.69909	7.33500	104.67859			0.00	0	5,000,000
Total HWAY20 SPOT									0.00	0	5,000,000
Total For HWAY20									0.00	0	5,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	64.81075	100.00000	64.66809			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			4.33000	285.95063	4.33000	293.43298			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			4.52000	4.52000	4.52000	293.65542			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			4.62000	77.24390	4.62000	94.41041			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.81500	91.57677	10.81500	91.55057			0.00	0	480,000,000
Total HWAY34 SPOT									0.00	0	480,000,000
Total For HWAY34									0.00	0	480,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.02400	100.00000	11.99753			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			10.81500	91.26845	10.81500	91.24233			0.00	0	2,500,000,000
Total HWAY35 SPOT									0.00	0	2,500,000,000
Total For HWAY35									0.00	0	2,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.02366	100.00000	11.99719			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.00169			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	100.92569			0.00	0	2,000,000,000
Total HWF12 SPOT									0.00	0	2,000,000,000
Total For HWF12									0.00	0	2,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900			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			3.52000	136.18892	3.52000	136.16398		528,634,304,000,000.00	150,180,200,000	171,348,549,700	
Total I2025 SPOT								8,634,304,000,000.00	150,180,200,000	171,348,549,700	
Total For I2025								8,634,304,000,000.00	150,180,200,000	171,348,549,700	
I2029 On 31/03/2029 Spot Bond			3.71000	100.07937	3.71000	100.06047		457,167,347,000,000.00	123,225,700,000	115,804,518,000	
Total I2029 SPOT								7,167,347,000,000.00	123,225,700,000	115,804,518,000	
Total For I2029								7,167,347,000,000.00	123,225,700,000	115,804,518,000	
I2033 On 28/02/2033 Spot Bond			3.79000	100.12518	3.79000	100.10595		136,440,000,000,000.00	36,000,000,000	88,765,070,000	
Total I2033 SPOT								6,440,000,000,000.00	36,000,000,000	88,765,070,000	
Total For I2033								6,440,000,000,000.00	36,000,000,000	88,765,070,000	
I2038 On 31/01/2038 Spot Bond			3.88000	115.94339	3.88000	115.92103		537,425,784,000,000.00	138,511,800,000	183,799,937,300	
Total I2038 SPOT								7,425,784,000,000.00	138,511,800,000	183,799,937,300	
Total For I2038								7,425,784,000,000.00	138,511,800,000	183,799,937,300	
I2046 On 31/03/2046 Spot Bond			3.96000	105.21615	3.96000	105.19557		540,817,200,000,000.00	136,570,000,000	126,187,987,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 SPOT									10,817,200,000,000.00	136,570,000,000	126,187,987,100
Total For I2046									10,817,200,000,000.00	136,570,000,000	126,187,987,100
I2050 On 31/12/2050 Spot Bond			4.00000	108.34990	3.91000	110.23702			162,009,200,000,000.00	40,502,300,000	220,185,060,822
Total I2050 SPOT									162,009,200,000,000.00	40,502,300,000	220,185,060,822
Total For I2050									162,009,200,000,000.00	40,502,300,000	220,185,060,822
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.02119			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			8.35000	8.35000	8.35000	101.65157			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	100.35721			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.94044			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74167				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	0.00000				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			4.28000	294.00907	4.28000	293.94905				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	101.80342				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	100.25235				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	100.01642				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.32571				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	100.01949				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	101.46848				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	100.72101				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	100.18093				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	100.94633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.41745				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	100.27147				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	101.17915				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.03623				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	100.09963				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.01660				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.40581				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	100.33036				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	101.64932				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	100.89065				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	10,000,000,000
Total IBL135 SPOT										0.00	0	10,000,000,000
Total For IBL135										0.00	0	10,000,000,000
IBL136 On 22/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	18,000,000,000

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 IBL136 SPOT									0.00	0	18,000,000,000
Total For IBL136									0.00	0	18,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.66000	3.66000	3.66000	159.74703			0.00	0	395,400,000
Total IBL36 SPOT									0.00	0	395,400,000
Total For IBL36									0.00	0	395,400,000
IBL43/J On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900			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			8.19000	102.49806	8.19000	102.47531			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			7.95000	103.62174	7.95000	103.59978			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.99500	107.16164	8.99500	107.13601			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	100.98034			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			3.76000	159.44644	3.76000	159.41620			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.51389			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	100.78524			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			9.08500	102.49666	9.08500	102.47164			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	101.11197			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.93000	103.47307	7.93000	103.45096			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	37.47168	100.00000	37.38829			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.00000			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	100.99873			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	102.93285			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	102.93019			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.41651	100.00000	11.39138			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.98000	101.11481	7.98000	101.09319		2,234,400,000,000.00	280,000,000	140,000,000	
Total IDCG03 SPOT								2,234,400,000,000.00	280,000,000	140,000,000	
Total For IDCG03								2,234,400,000,000.00	280,000,000	140,000,000	
IDCG05 On 24/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.17500	101.55232	9.17500	101.52730			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	100.46503			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.59000	98.54087	11.59000	98.46458				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond					0.00000	101.91942				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond					0.00000	101.92852				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			9.67500	110.79723	9.67500	110.76863				0.00	0	22,000,000
Total IDCG11 SPOT										0.00	0	22,000,000
Total For IDCG11										0.00	0	22,000,000
IDCG11 On 26/04/2021 Spot Bond					0.00000	101.13697				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG12 On 26/04/2023 Spot Bond					0.00000	101.38801				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.31349				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	100.73035				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	101.63462				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	100.42169				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	101.67488				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	102.10471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.65752				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.30236	100.00000	6.28842				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.57500	104.62722	8.57500	104.60322				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			8.09000	101.90273	8.09000	101.88065				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				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	99.85391				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	100.58837				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	100.63070				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	99.93511				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	90.78628				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	100.56065				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.60608				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	101.80461				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	101.98734				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			10.23000	106.52494	10.23000	106.49606				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	105.27634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93500	10.00000	111.90900				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	101.94021				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	101.80127				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	101.67909				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	101.47928				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	101.49671				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.51413				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	101.59904				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	102.28511				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	101.68379				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.49178				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	100.97728				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	100.35302				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	100.35684				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	101.43351				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.85860				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	101.32930				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	100.63386				0.00	0	0
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.88712	2.75000	100.87963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.95000	146.49954	6.95000	146.45920				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			5.52000	5.52000	5.52000	123.73834				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.52000	5.52000	5.52000	123.73834				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	102.03931				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	101.87009				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			10.13000	106.21852	10.13000	106.19000				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	107.33214				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	104.69545				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	101.94035				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			5.86000	5.86000	5.86000	152.66395				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	105.69898				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.48000	104.34039	10.48000	104.31111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	104.66564				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			10.37000	10.37000	10.37000	103.90446				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	100.78087				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			4.81000	156.02804	4.81000	155.99408				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	103.90658				0.00	0	234,917,300
Total IV046 SPOT										0.00	0	234,917,300
Total For IV046										0.00	0	234,917,300
IV050 On 26/06/2024 Spot Bond					0.00000	102.07642				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV164U SPOT									0.00	0	0
Total For IV164U									0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV166U SPOT									0.00	0	0
Total For IV166U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.65000	160.75523	5.65000	160.71650			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	99.72650			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	99.59032			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	99.07507			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	98.93878			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	98.89991			0.00	0	0
Total IVA978 SPOT									0.00	0	0
Total For IVA978									0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.25000	7.25000	7.25000	98.76410			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	98.61000			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	98.47313			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	98.33663			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	98.20051			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				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	101.35001				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.00000	105.23903	8.00000	105.21660				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.65551				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	100.48001				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	0.00000				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.85000	103.28381	8.85000	108.64661				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	101.42756				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	100.69030				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	101.45079				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	101.90482				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	101.79441				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.43530				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	100.86499				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			8.50000	101.94019	8.50000	101.91688				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	100.15903				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	101.77086				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	100.65647				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	103.78196				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	100.67479				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	100.80978				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	100.65394				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	99.92848				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	101.15530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	99.84413				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	101.83254				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	99.85034				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	101.46192				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	101.84472				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	101.83463				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	102.06053				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	100.46077				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	100.79331				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	101.93178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.18663				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	101.36920				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	101.09986				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	100.39545				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	100.18408				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	101.69827				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.46393				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	8,000,000,000
Total IVC167 SPOT										0.00	0	8,000,000,000
Total For IVC167										0.00	0	8,000,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.00562				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	100.71828				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	101.85168				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	101.41982				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			8.20500	104.39416	8.20500	104.37123				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	99.95676				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.02269				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.91527				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	99.86256				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	100.02152				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond					0.00000	100.83119				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	100.57824				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 24/10/2022 Spot Bond					0.00000	101.05204				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.17698				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			9.66500	121.88176	9.66500	121.85016				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			8.00000	99.97808	8.00000	99.95619				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.62000	99.97365	9.62000	99.94732				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	102.40322	9.71000	102.37661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.22889				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	99.87866				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	101.81669				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	104.73823				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			8.53500	108.50556	8.53500	108.48078				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.29573				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	101.88286				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			8.85500	106.90560	8.85500	106.88029				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	101.82123				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	102.86826				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			10.21500	102.29263	10.21500	102.26464				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			8.66000	107.73549	8.66000	107.71054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.50504				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	102.19632				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	100.43335				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	102.53310				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	101.63154				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	101.35765				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	101.47561				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			7.58000	103.67689	7.58000	103.65594				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.66330				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.93500	104.60620	8.93500	104.58123				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	103.18806				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	102.49962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	102.86163				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	101.16928				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC12U SPOT										0.00	0	0
Total For LHC12U										0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.45380				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	100.40117				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	100.44971				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	0.00000				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	100.79656				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			350,640,000,000,000.00	23,506,400,000	10,000,000,000	
Total LOM03 SPOT									50,640,000,000,000.00	23,506,400,000	10,000,000,000	
Total For LOM03									50,640,000,000,000.00	23,506,400,000	10,000,000,000	
LOM04 On 25/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			980,000,000,000,000.00	19,800,000,000	11,700,000,000	

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 LOM04 SPOT										10,000,000,000,000.00	19,800,000,000	11,700,000,000
Total For LOM04										10,000,000,000,000.00	19,800,000,000	11,700,000,000
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.13483				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.13803				0.00	0	2,350,000,000
Total LRFB3 SPOT										0.00	0	2,350,000,000
Total For LRFB3										0.00	0	2,350,000,000
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.14043				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	101.65550				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.61206				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	99.96111				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	99.05389				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ16 On 25/11/2019 Spot Bond					0.00000	0.00000				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	99.94506				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	99.70214				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ170 SPOT										0.00	0	0
Total For MAQ170										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	29,900,000,000
Total MAQ171 SPOT										0.00	0	29,900,000,000
Total For MAQ171										0.00	0	29,900,000,000
MAQ17 On 23/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ172 SPOT										0.00	0	0
Total For MAQ172										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.51911				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	100.12610				0.00	3,000,000,000	3,000,000,000
Total MBF057 SPOT										0.00	3,000,000,000	3,000,000,000
Total For MBF057										0.00	3,000,000,000	3,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.26526				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.17353				0.00	0	800,000,000
Total MBF061 SPOT										0.00	0	800,000,000
Total For MBF061										0.00	0	800,000,000
MBF06 On 07/06/2020 Spot Bond					0.00000	101.63420				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	101.76231				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	101.18727				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	101.23842				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.01118				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.00003				0.00	0	20,000,000,000

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 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	100.49370				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	100.02050				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	100.02091				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	100.93813				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	100.63329				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.63795				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	101.29793				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	101.31426				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04: On 26/02/2022 Spot Bond					0.00000	100.06152				0.00	15,000,000,000	40,000,000,000
Total MBP046 SPOT										0.00	15,000,000,000	40,000,000,000
Total For MBP046										0.00	15,000,000,000	40,000,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	99.99988				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	101.29796				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	101.31428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.02035				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	114.39795				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.95500	104.50711	7.95500	104.48471				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.03216				0.00	4,412,000,000	2,206,000,000
Total MMIG03 SPOT										0.00	4,412,000,000	2,206,000,000
Total For MMIG03										0.00	4,412,000,000	2,206,000,000
MMIG0 On 12/08/2025 Spot Bond			11.12500	11.12500	11.12500	103.94298				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.33500	106.70519	9.33500	106.67873				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	102.86938				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	101.62693				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	114.49144				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	101.57763				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	102.56721				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	101.77979				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.12021				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	103.41636				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.31093				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	99.52030				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	99.81585				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.34497				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	100.35297				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	99.87189				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	99.86798				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	99.86334				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	101.96789				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	102.07561				0.00	0	670,000,000

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 MTN20 SPOT									0.00	0	670,000,000
Total For MTN20									0.00	0	670,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.40250			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	101.80724			0.00	0	0
Total MTNC21 SPOT									0.00	0	0
Total For MTNC21									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA3U SPOT									0.00	0	0
Total For MWA3U									0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA4U SPOT									0.00	0	0
Total For MWA4U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.09065			0.00	0	0
Total MWAR02 SPOT									0.00	0	0
Total For MWAR02									0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.08965			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		190,000,000,000,000.00	41,900,000,000	45,000,000,000	
Total MWAR04 SPOT								10,000,000,000,000.00	41,900,000,000	45,000,000,000	
Total For MWAR04								10,000,000,000,000.00	41,900,000,000	45,000,000,000	
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	101.61743			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N6B26 SPOT									0.00	0	0
Total For N6B26									0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.68030			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	101.69107			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	101.64175			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	101.95154			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	103.44040			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.42480			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	101.50140			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	101.76948			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	101.99726			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	102.20664			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			8.45500	99.67390	8.45500	99.65123		10,175,456,374,500.00	1,203,483,900	1,203,483,900	
Total NAM01 SPOT								10,175,456,374,500.00	1,203,483,900	1,203,483,900	
Total For NAM01								10,175,456,374,500.00	1,203,483,900	1,203,483,900	
NAM02 On 29/06/2020 Spot Bond			7.47000	105.14537	7.47000	105.12430		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.93500	106.66324	8.93500	106.63791			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			10.12500	105.17675	10.12500	105.14852			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	100.89964			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	100.60409			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	100.61211			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.69365			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	100.70485			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			7.65500	101.17525	7.65500	101.15460		15,692,750,000,000.00	2,050,000,000	2,025,000,000	
Total NBK11A SPOT								15,692,750,000,000.00	2,050,000,000	2,025,000,000	
Total For NBK11A								15,692,750,000,000.00	2,050,000,000	2,025,000,000	
NBK12 On 19/03/2021 Spot Bond			7.64000	103.88870	7.64000	103.86730		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	101.75283	9.38000	101.72721		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			8.73500	105.33122	8.73500	105.30648		0.00	0	0	
Total NBK13A SPOT								0.00	0	0	
Total For NBK13A								0.00	0	0	
NBK14 On 25/06/2021 Spot Bond			7.55000	106.46435	7.55000	106.44280		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			7.80000	104.53107	7.80000	104.50933				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			8.51000	106.56950	8.51000	106.54537				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			8.86500	106.17673	8.86500	106.15157				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			8.28500	100.37901	8.28500	100.35675				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			8.33000	102.81074	8.33000	102.78782				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.12500	105.85311	9.12500	105.82730				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	101.53024				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			9.88500	107.63314	9.88500	107.60493				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			8.31500	104.76389	8.31500	104.74045				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			9.39500	106.02932	9.39500	106.00259				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	100.50859				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			9.37500	108.86366	9.37500	108.83626				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.34610				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			8.63500	8.63500	8.63500	108.49472				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	103.22742				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	16.52171	100.00000	16.48495				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	103.89983				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			9.68500	107.41995	9.68500	107.39204				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			8.27500	108.57075	8.27500	108.54684				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	100.58196				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			9.12500	110.13210	9.12500	110.10540				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			8.27000	107.22651	8.27000	107.20289				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	101.17957				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			8.30500	104.11463	8.30500	104.09136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.19365				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	101.28379				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	101.97634				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.04292				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	101.65477				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.90000	10.90000	10.90000	60.10522				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	104.86230				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	100.31540				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	100.91782				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	102.24471				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	100.53081				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	101.09591				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.38452				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.00928				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	100.45476				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	100.84384				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	100.71767				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.23245				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	100.05392				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	100.40636				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	100.02258				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	101.37336				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	100.54598				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	100.55537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.56268				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	100.57351				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	101.62368				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			10.07000	103.98465	10.07000	103.95659				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.61456				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			10.10500	103.24910	10.10500	103.22114				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	101.62368				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	101.63816				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	101.65640				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	101.59452				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.17670				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	100,000,000,000
Total NED12U SPOT									10,000,000,000,000.00	100,000,000,000	100,000,000,000
Total For NED12U									10,000,000,000,000.00	100,000,000,000	100,000,000,000
NED18 On 16/01/2020 Spot Bond					0.00000	101.07387			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	102.97371			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			8.63000	106.06424	8.63000	106.03990			0.00	0	3,030,000,000
Total NED20 SPOT									0.00	0	3,030,000,000
Total For NED20									0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.87640			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.73227			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	100.92026			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.66680			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	106.63895			0.00	0	150,000,000
Total NGL02 SPOT									0.00	0	150,000,000
Total For NGL02									0.00	0	150,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	99.99999			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	106.12744			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	102.08091			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL06 On 01/12/2023 Spot Bond					0.00000	100.12184				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	101.21179				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	107.27805				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	101.12652				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	102.24565				0.00	1,100,000,000	1,100,000,000
Total NGT103 SPOT										0.00	1,100,000,000	1,100,000,000
Total For NGT103										0.00	1,100,000,000	1,100,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	101.49127				0.00	0	200,000,000
Total NGT104 SPOT										0.00	0	200,000,000
Total For NGT104										0.00	0	200,000,000
NGT10: On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			942,000,000,000,000.00	49,420,000,000	100,000,000,000	
Total NGT105 SPOT									12,000,000,000,000.00	49,420,000,000	100,000,000,000	
Total For NGT105									12,000,000,000,000.00	49,420,000,000	100,000,000,000	
NHM00 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900			0.00	0	0	
Total NHM001/JIBAR SPOT									0.00	0	0	
Total For NHM001/JIBAR									0.00	0	0	
NHM00 On 12/05/2021 Spot Bond			13.50000	100.53979	13.50000	100.50372			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	101.12926			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	101.18425			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	100.73337			0.00	0	0	
Total NHM008 SPOT									0.00	0	0	
Total For NHM008									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 26/04/2022 Spot Bond					0.00000	100.83918				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.02391				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.02771				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	102.14743				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	101.97494				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					0.00000	100.15152				0.00	3,865,000,000	1,932,500,000
Total NHM014 SPOT										0.00	3,865,000,000	1,932,500,000
Total For NHM014										0.00	3,865,000,000	1,932,500,000
NI202 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	204.92037				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.36000	4.36000	4.36000	176.46409				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.27500	4.27500	4.27500	131.31308				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			4.56000	4.56000	4.56000	93.22852				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			5.03000	5.03000	5.03000	98.81090				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	130.65419			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.77000	4.77000	4.77000	128.23973			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	170.53021			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.21000	165.93734	5.21000	165.89935			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			4.74500	102.77022	4.74500	102.74806			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			7.38000	104.42536	7.38000	104.40479			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	101.19396			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	101.38687			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	101.71580			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	101.49180			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	101.00460			0.00	0	0
Total NN015 SPOT									0.00	0	0
Total For NN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN016 On 20/03/2024 Spot Bond					0.00000	100.80350				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	100.46590				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	110.43680				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	99.48799				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	99.82103				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.02262				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.09066				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.79160				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	101.85297				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	103.80290				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF02 On 01/08/2022 Spot Bond					0.00000	99.64849				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	99.64849				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	100.31170				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	103.90990				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	102.87140				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	104.38340				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	104.25260				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.01500	9.01500	9.01500	100.78432				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.16231				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.08905				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.08923				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.08535				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2020 Spot Bond			8.21000	8.21000	8.21000	101.26558			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond					0.00000	100.08895			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.09352			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1B21 On 22/05/2022 Spot Bond					0.00000	100.09076			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			8.41000	8.41000	8.41000	101.26688			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C17 On 22/05/2020 Spot Bond					0.00000	100.09357			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	100.10431			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA022 On 31/10/2022 Spot Bond			8.13000	111.43274	8.13000	111.40834			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA023 On 31/05/2023 Spot Bond			4.41000	182.17541	4.41000	182.13761			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA028 On 30/11/2028 Spot Bond			10.36500	110.77023	10.36500	110.73965		2,716,666,500,000.00	262,100,000	6,402,100,000	
Total NRA028 SPOT								2,716,666,500,000.00	262,100,000	6,402,100,000	
Total For NRA028								2,716,666,500,000.00	262,100,000	6,402,100,000	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	12.22783	100.00000	12.20076		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN97U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond					0.00000	101.02909				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	101.18160				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	102.51948				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	100.71427				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	100.98770				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	101.31141				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	101.74718				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	101.86206				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.09168				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	99.97988				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			7.60500	100.00000	7.60500	99.97916				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	101.95325				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML05 On 19/03/2020 Spot Bond			8.07500	8.07500	8.07500	102.29994			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.93500	104.76443	8.93500	104.73928			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			10.22500	104.97984	10.22500	104.95108			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	102.46013			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			8.93500	106.95681	8.93500	106.93113			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			10.32500	106.66189	10.32500	106.63239			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	101.86132			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900			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	101.78756			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	99.95670			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	99.95778			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	99.95497			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	99.95673			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	101.13508			0.00	0	50,000,000
Total PMM53 SPOT									0.00	0	50,000,000
Total For PMM53									0.00	0	50,000,000
PMM54 On 07/05/2021 Spot Bond					0.00000	100.43971			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	100.13480			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.14039			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	100.15155			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	100.15314			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	100.15473			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Spot Bond			8.38000	115.68335	8.32500	115.96725			708,216,742,332,000.00	1,874,488,871,400	1,800,885,156,500
Total R186 SPOT									18,216,742,332,000.00	874,488,871,400	300,885,156,500
Total For R186									18,216,742,332,000.00	874,488,871,400	300,885,156,500
R197 On 07/12/2023 Spot Bond			3.20500	297.82564	3.21000	305.26295			1,139,057,000,000.00	355,400,000	39,943,683,600
Total R197 SPOT									1,139,057,000,000.00	355,400,000	39,943,683,600
Total For R197									1,139,057,000,000.00	355,400,000	39,943,683,600
R202 On 07/12/2033 Spot Bond			3.78000	224.00986	3.78000	227.97326			22,685,292,000,000.00	6,001,400,000	284,152,071,800
Total R202 SPOT									22,685,292,000,000.00	6,001,400,000	284,152,071,800
Total For R202									22,685,292,000,000.00	6,001,400,000	284,152,071,800
R2023 On 28/02/2023 Spot Bond			7.39000	102.89182	7.33500	103.02924			859,514,059,164,000.00	792,897,707,600	1,427,745,319,800
Total R2023 SPOT									9,514,059,164,000.00	792,897,707,600	427,745,319,800
Total For R2023									9,514,059,164,000.00	792,897,707,600	427,745,319,800
R2030 On 31/01/2030 Spot Bond			9.06500	95.58418	9.06500	95.56115			844,405,530,489,500.00	865,350,858,300	1,149,022,528,300
Total R2030 SPOT									14,405,530,489,500.00	865,350,858,300	149,022,528,300
Total For R2030									14,405,530,489,500.00	865,350,858,300	149,022,528,300
R2032 On 31/03/2032 Spot Bond			9.42500	92.82069	9.42500	92.79734			849,475,565,210,000.00	196,230,829,200	948,605,800,000
Total R2032 SPOT									19,475,565,210,000.00	196,230,829,200	948,605,800,000
Total For R2032									19,475,565,210,000.00	196,230,829,200	948,605,800,000
R2035 On 28/02/2035 Spot Bond			9.72000	95.48092	9.72000	95.45589			216,386,079,960,000.00	639,545,893,000	1,605,552,740,000
Total R2035 SPOT									16,386,079,960,000.00	639,545,893,000	505,552,740,000
Total For R2035									16,386,079,960,000.00	639,545,893,000	505,552,740,000
R2037 On 31/01/2037 Spot Bond			9.87000	91.49765	9.87000	91.47371			693,561,307,568,000.00	475,538,126,400	693,606,500,000
Total R2037 SPOT									13,561,307,568,000.00	475,538,126,400	593,606,500,000
Total For R2037									13,561,307,568,000.00	475,538,126,400	593,606,500,000
R2040 On 31/01/2040 Spot Bond			10.03000	94.04145	10.03000	94.01644			037,051,943,198,000.00	203,095,906,600	1,006,784,603,300
Total R2040 SPOT									17,051,943,198,000.00	203,095,906,600	1,006,784,603,300
Total For R2040									17,051,943,198,000.00	203,095,906,600	1,006,784,603,300
R2044 On 31/01/2044 Spot Bond			10.10000	90.67283	10.10000	90.64856			553,753,827,360,000.00	252,846,913,600	1,114,369,716,300
Total R2044 SPOT									13,753,827,360,000.00	252,846,913,600	114,369,716,300
Total For R2044									13,753,827,360,000.00	252,846,913,600	114,369,716,300
R2048 On 28/02/2048 Spot Bond			10.08000	89.72528	10.08000	89.70091			082,283,572,848,000.00	603,401,148,100	1,004,690,867,100
Total R2048 SPOT									12,283,572,848,000.00	603,401,148,100	1,004,690,867,100
Total For R2048									12,283,572,848,000.00	603,401,148,100	1,004,690,867,100
R207 On 15/01/2020 Spot Bond			6.90000	102.67393	6.90000	102.65470			172,500,000,000,000.00	25,000,000,000	42,807,844,300
Total R207 SPOT									2,500,000,000,000.00	25,000,000,000	42,807,844,300
Total For R207									2,500,000,000,000.00	25,000,000,000	42,807,844,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			6.70000	101.12080	6.69500	101.10894			811,253,000,000,000.00	419,590,000,000	475,687,006,900
Total R208 SPOT									11,253,000,000,000.00	419,590,000,000	475,687,006,900
Total For R208									11,253,000,000,000.00	419,590,000,000	475,687,006,900
R209 On 31/03/2036 Spot Bond			9.80500	72.30388	9.73500	72.72969			483,178,765,365,500.00	355,245,157,100	596,359,918,600
Total R209 SPOT									13,178,765,365,500.00	355,245,157,100	596,359,918,600
Total For R209									13,178,765,365,500.00	355,245,157,100	596,359,918,600
R210 On 31/03/2028 Spot Bond			3.65000	185.91610	3.65000	185.88129			3,650,000,000.00	1,000,000	39,356,505,800
Total R210 SPOT									3,650,000,000.00	1,000,000	39,356,505,800
Total For R210									3,650,000,000.00	1,000,000	39,356,505,800
R212 On 31/01/2022 Spot Bond			3.10500	161.62672	3.11000	161.58209			503,830,677,500,000.00	484,325,500,000	415,254,500,000
Total R212 SPOT									13,830,677,500,000.00	484,325,500,000	415,254,500,000
Total For R212									13,830,677,500,000.00	484,325,500,000	415,254,500,000
R213 On 28/02/2031 Spot Bond			9.36000	85.47184	9.29000	85.87924			950,480,705,304,000.00	101,547,083,900	445,794,600,000
Total R213 SPOT									10,480,705,304,000.00	101,547,083,900	445,794,600,000
Total For R213									10,480,705,304,000.00	101,547,083,900	445,794,600,000
R214 On 28/02/2041 Spot Bond			10.00500	70.92519	10.00500	70.90607			767,204,766,928,000.00	276,582,185,600	572,095,724,000
Total R214 SPOT									17,204,766,928,000.00	276,582,185,600	572,095,724,000
Total For R214									17,204,766,928,000.00	276,582,185,600	572,095,724,000
RC001 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
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 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
RC004 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
RC005 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
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0: On 27/11/2019 Spot Bond					0.00000	99.98082				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	102.55068				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	99.86488				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	101.58762				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	102.25704				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	99.97794				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	102.09173				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	101.73634				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.14254				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	100.45678				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	100.41658				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	100.54487				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.42881			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	101.47058			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	101.51407			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	101.32994			0.00	10,000,000,000	10,000,000,000
Total RDFB22 SPOT									0.00	10,000,000,000	10,000,000,000
Total For RDFB22									0.00	10,000,000,000	10,000,000,000
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.18137			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	100.28087			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	99.83788			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	100.60392			0.00	0	0
Total RDFC49 SPOT									0.00	0	0
Total For RDFC49									0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.17333			0.00	0	0
Total RDFC50 SPOT									0.00	0	0
Total For RDFC50									0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		90,000,000,000,000.00	900,000,000	900,000,000	
Total REB17U SPOT								90,000,000,000,000.00	900,000,000	900,000,000	
Total For REB17U								90,000,000,000,000.00	900,000,000	900,000,000	
RED12 On 12/04/2021 Spot Bond					0.00000	101.38856			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	101.61470			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20: On 05/07/2020 Spot Bond					0.00000	101.81756				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	102.20568				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	100.00000				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	102.65662				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	100.33091				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	100.40941				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	101.59640				0.00	0	50,000,000
Total RED702 SPOT										0.00	0	50,000,000
Total For RED702										0.00	0	50,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	101.68235				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.11547				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03: 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
RES04: 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	100.63534				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES38 On 01/08/2020 Spot Bond					0.00000	100.53877			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.00454			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	99.86827			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.88500	103.70380	7.88500	103.68188		11,039,000,000,000.00	1,400,000,000	700,000,000	
Total RW21 SPOT								11,039,000,000,000.00	1,400,000,000	700,000,000	
Total For RW21								11,039,000,000,000.00	1,400,000,000	700,000,000	
RW23 On 10/12/2023 Spot Bond			8.98500	106.15504	8.98500	106.12955		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	100.98849	10.91000	100.95919		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12/ On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900			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	101.57234			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	99.86723			0.00	0	100,000,000
Total SBK20 SPOT									0.00	0	100,000,000
Total For SBK20									0.00	0	100,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.04999			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	101.11116			0.00	1,500,000,000	500,000,000
Total SBK22 SPOT									0.00	1,500,000,000	500,000,000
Total For SBK22									0.00	1,500,000,000	500,000,000
SBK23 On 28/05/2022 Spot Bond			9.53500	104.38549	9.53500	104.35907			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.08088			0.00	500,000,000	500,000,000
Total SBK24 SPOT									0.00	500,000,000	500,000,000
Total For SBK24									0.00	500,000,000	500,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.73329			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.88000	105.46018	8.88000	105.43515			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	100.59141			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	102.51967			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			7.76000	107.87054	7.76000	107.84810			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			8.69500	106.92130	8.69500	106.89630			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	104.74681			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			8.14000	109.70427	8.14000	109.68049			0.00	0	2,945,000,000
Total SBS27 SPOT									0.00	0	2,945,000,000
Total For SBS27									0.00	0	2,945,000,000
SBS3 On 25/05/2026 Spot Bond			9.03500	96.00833	9.03500	95.98503			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			9.02500	108.57651	9.02500	108.55032			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.12500	105.61705	9.12500	105.59116			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	100.73804			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			7.67500	102.62796	7.67500	102.60667			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			8.41500	105.75150	8.41500	105.72781			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.52500	104.35563	9.52500	104.32925			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			7.93500	101.44615	7.93500	101.42446			0.00	0	590,000,000
Total SBS4 SPOT									0.00	0	590,000,000
Total For SBS4									0.00	0	590,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond					0.00000	100.89421			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			8.04000	105.42346	8.04000	105.40063			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			8.71500	109.23193	8.71500	109.20633			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			9.03500	110.41501	9.03500	110.38820			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.03055			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.05000	110.22676	8.05000	110.20312			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.08056			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	100.72547			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	101.51569			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			8.51500	104.86726	8.51500	104.84349			0.00	0	860,000,000
Total SBS50 SPOT									0.00	0	860,000,000
Total For SBS50									0.00	0	860,000,000
SBS51 On 31/01/2024 Spot Bond			9.22000	9.22000	9.22000	104.99846			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	104.35367			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	103.46007			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	101.92651			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	103.00119			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			7.93000	106.40797	7.93000	106.38537			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	103.34587			0.00	0	130,000,000
Total SBS57 SPOT									0.00	0	130,000,000
Total For SBS57									0.00	0	130,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	104.01170			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.04922			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	101.88989			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	101.11449			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	100.83193			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	101.48562			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	100.24565			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS66 On 26/06/2022 Spot Bond					0.00000	101.33591				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	101.40883				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	100.10897				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.11000	288.22784	4.11000	295.71194				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			4.88000	4.88000	4.88000	202.77624				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	107.27677				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	108.45936				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	103.82059				0.00	400,000,000	200,000,000
Total SBT103 SPOT										0.00	400,000,000	200,000,000
Total For SBT103										0.00	400,000,000	200,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.95366				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	100.83820				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			9.38500	103.14967	9.38500	103.12383				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.03496				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI004 On 20/01/2021 Spot Bond					0.00000	101.56534			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	101.58005			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.09409			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
SHS11L On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900			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	101.62600			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.26419			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	100.24999			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	100.25743			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	100.25010			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	100.27156			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	100.27207			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.27364			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	100.25896			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	100.29862			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	100.28471			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	100.29131			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.05003			0.00	0	0
Total SLRC5 SPOT									0.00	0	0
Total For SLRC5									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.29264			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			9.03500	109.25988	9.03500	109.23351			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	102.56487			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	100.31351			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	100.41008			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	100.26866			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2022 Spot Bond					0.00000	100.80257				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.01945				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	100.11610				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.45294				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	101.67400				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	101.73142				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00: On 18/06/2024 Spot Bond					0.00000	101.60818				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	100.94540				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	100.96706				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	100.52202				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.77500	100.99657	7.77500	100.97569		3,110,000,000,000.00	400,000,000	200,000,000	
Total SSA06 SPOT								3,110,000,000,000.00	400,000,000	200,000,000	
Total For SSA06								3,110,000,000,000.00	400,000,000	200,000,000	
SSN00 On 31/03/2021 Spot Bond			8.00000	99.49469	8.00000	99.47337		0.00	0	0	
Total SSN004 SPOT								0.00	0	0	
Total For SSN004								0.00	0	0	
SSN00 On 31/03/2021 Spot Bond			8.00000	99.49469	8.00000	99.47337		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			4.93500	4.93500	4.93500	127.23360		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			9.82500	107.92861	9.82500	107.90034		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	75.37976	11.16000	75.35715		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	102.15629		0.00	0	0	
Total SSN029 SPOT								0.00	0	0	
Total For SSN029								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 17/03/2020 Spot Bond					0.00000	101.68124				0.00	0	0
Total SSN03 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	99.85250				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	100.19372				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	99.85411				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	103.16724				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.01619				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.73500	104.60869	8.73500	104.58426				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			4.92000	100.33040	4.92000	100.30828				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	98.80312				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	100.64531				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.07458				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			4.24000	4.24000	4.24000	294.36267				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05 On 26/09/2020 Spot Bond					0.00000	101.31592				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	100.77125				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			6.48200	102.38090	6.48200	102.36306				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	100.68657				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	100.51914				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	101.07273				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06 On 31/03/2028 Spot Bond			4.87000	4.87000	4.87000	170.03584				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06 On 31/01/2025 Spot Bond			4.32000	4.32000	4.32000	131.03020				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06 On 31/01/2038 Spot Bond			5.25500	5.25500	5.25500	95.83248				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	93.30579				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2028 Spot Bond			4.83000	4.83000	4.83000	170.53021			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	99.95463			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	99.95522			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	99.95661			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.71081			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.68370			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.63506			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	101.03139			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	97.67800			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08(On 16/08/2020 Spot Bond					0.00000	100.58413				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08(On 27/08/2024 Spot Bond					0.00000	99.97683				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08(On 12/09/2025 Spot Bond					0.00000	101.88354				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	100.50311				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08(On 07/12/2033 Spot Bond			4.65500	4.65500	4.65500	207.64007				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08(On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08(On 10/04/2020 Spot Bond					0.00000	105.10915				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08(On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08(On 21/12/2026 Spot Bond					0.00000	100.15480				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09(On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09(On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.41098				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			9.34500	99.87762	9.34500	99.85270				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	100.02690				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			7.88000	104.53641	7.88000	104.51446				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.11741				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.98000	104.34956	7.98000	104.32738				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	99.94404				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			7.93000	103.83610	7.93000	103.81417				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	100.15108				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.02373				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	101.22154	8.55000	101.19826				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A13 On 21/11/2021 Spot Bond					0.00000	100.10710				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	100.10427				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.01210				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	101.52549				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.67416				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	101.62409				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	101.53238				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	101.14557				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	101.77999				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	100.57461				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	99.87710				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.25584				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS154 On 06/07/2023 Spot Bond					0.00000	101.38060				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	99.89109				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.04938				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	100.17549				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.42006				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	101.46856				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	100.67224				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	99.97987				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	99.97942				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	100.74870				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	100.76483				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond					0.00000	100.13003				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.08000	103.32544	8.08000	103.30320				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.45702				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.97000	103.70178	7.97000	103.67976				0.00	0	800,000,000
Total TH13A8 SPOT										0.00	0	800,000,000
Total For TH13A8										0.00	0	800,000,000
TH13B On 21/08/2020 Spot Bond					0.00000	100.03003				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	100.03016				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	100.03411				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	100.12201				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	100.02962				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	100.03955				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	100.04064				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	100.04091				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C On 21/08/2020 Spot Bond					0.00000	100.13380				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.04702				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	100.08421				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	100.08421				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	100.08825				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	100.17467				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D5 On 21/08/2020 Spot Bond					0.00000	100.08690				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.02563				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			7.73000	104.44199	7.73000	104.42024				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	100.95510				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			7.89000	102.78429	7.89000	102.76243				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	100.03386				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	100.39201				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	100.02819				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.94128				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	101.12219				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	100.03629				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	100.08081				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	102.35304				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	101.83772				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	100.01962				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	100.02245				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	100.13177				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	100.24622				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	99.86436				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	100.01773				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.01919				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.02544				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.02435				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.68045				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.03181				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.55137				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.02855				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.95416				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.69203				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.05733				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16A On 21/08/2022 Spot Bond					0.00000	100.01714				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.01972				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	100.26608	8.49000	102.21585				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	100.02298				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	100.02718				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	100.05622				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			7.72000	7.72000	7.72000	104.07643				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	85.59734	100.00000	85.40838				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	100.93500	10.00000	111.90900				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	99.82868				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	99.80067				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			8.52500	103.28594	8.52500	103.26226				0.00	0	0
Total TL24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.03500	104.21861	9.03500	104.19331			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.03084			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	101.79420			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.40500	100.32554	9.40500	100.30035			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	100.78245			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	101.75240			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	101.79654			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	101.27352			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	101.47871			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			7.87500	104.03333	7.87500	104.01125		6,644,925,000,000.00	843,800,000	5,321,900,000	
Total TN20 SPOT								6,644,925,000,000.00	843,800,000	5,321,900,000	
Total For TN20								6,644,925,000,000.00	843,800,000	5,321,900,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	58.89400	100.00000	58.76294		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	

Contract 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 TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	37.46531	100.00000	37.38194			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.70500	107.47807	8.70500	107.45291		395,207,000,000.00	45,400,000	4,182,700,000	
Total TN23 SPOT								395,207,000,000.00	45,400,000	4,182,700,000	
Total For TN23								395,207,000,000.00	45,400,000	4,182,700,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.96442	100.00000	14.93112		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			9.77000	101.39001	9.77000	101.36373		0.00	0	35,065,405,200	
Total TN25 SPOT								0.00	0	35,065,405,200	
Total For TN25								0.00	0	35,065,405,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.71148	100.00000	12.68350		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			9.92500	94.75804	9.92500	94.73282		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	9.30430	100.00000	9.28359		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			10.66500	100.33225	10.66500	100.30377		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	119.31030	8.00000	119.28473		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			11.72500	93.86528	11.72500	93.83606		0.00	0	3,640,000,000	
Total TN40 SPOT								0.00	0	3,640,000,000	
Total For TN40								0.00	0	3,640,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	101.41173	10.75000	101.38273		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	100.93500	10.00000	111.90900		0.00	0	0	
Total TPDA01/JIBAR 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 TPDA01/JIBAR										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.04000	101.31604	8.04000	101.29435				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.23000	105.79369	8.23000	105.77038				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			8.03000	8.03000	8.03000	105.99890				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	101.81929				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	101.86768				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	103.56113				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	102.14826				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	102.65083				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	102.65083				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	100.27590				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	100.28310				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			8.44500	101.82264	8.44500	101.79950				0.00	0	0
Total TRA3A4 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 TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	100.27429				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	100.28053				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	100.32938				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	100.32265				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	100.91131				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	100.98010				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.01251				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			8.73500	102.46752	8.73500	102.34635				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	100.59898				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	100.64404				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	100.66519				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	101.44621	8.62000	101.01973				0.00	0	0
Total TRA4A8 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 TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.13462				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.74515				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	97.15542				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	97.14706				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	96.55151				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	95.40179				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	98.41412				0.00	0	0
Total TSP234 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 TSP234										0.00	0	0
TSP234 On 13/08/2020 Spot Bond					0.00000	96.79606				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP235 On 12/03/2020 Spot Bond					0.00000	97.87709				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP236 On 09/04/2020 Spot Bond					0.00000	97.31297				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP237 On 08/10/2020 Spot Bond					0.00000	93.63997				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP238 On 14/05/2020 Spot Bond					0.00000	96.60834				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP239 On 12/11/2020 Spot Bond					0.00000	92.86076				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.64598				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	100.77027				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	101.79287				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	100.99249				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	101.88829				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	101.79433				0.00	0	0
Total TWC313 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 TWC313										0.00	0	0
TWC31 On 04/12/2019 Spot Bond					0.00000	101.65045				0.00	0	0
Total TWC314 SPOT										0.00	0	0
Total For TWC314										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	101.04911				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	100.94882				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	100.81045				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	100.65620				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	100.53497				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	100.25858				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			8.21000	105.43345	8.21000	105.41014				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			10.22500	107.36031	10.22500	107.33089				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

Contract 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 VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0

Contract 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 VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
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

Contract 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 VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
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

Contract 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 VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
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

Contract 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 VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.81536				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	101.42854				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	101.15746				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	100.84577				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	100.91353				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	100.46488				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	100.13785				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

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

Contract 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 VPB10U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR856U SPOT										0.00	0	0
Total For VR856U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR858U SPOT										0.00	0	0
Total For VR858U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.42297				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	101.65994				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	102.37886				0.00	0	0
Total WHL03 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 WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.97000	100.96202	6.97000	100.94322			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			7.27500	102.39019	7.27500	102.37031		2,910,000,000,000.00	400,000,000	200,000,000	
Total WSP5 SPOT								2,910,000,000,000.00	400,000,000	200,000,000	
Total For WSP5								2,910,000,000,000.00	400,000,000	200,000,000	
WSP5/f On 28/05/2021 Spot Bond			100.00000	35.88380	100.00000	35.80481		0.00	0	0	
Total WSP5/R203 SPOT								0.00	0	0	
Total For WSP5/R203								0.00	0	0	
Total for SPOT								90,935,889,281,046,500.00	633,916,380,700	422,749,830,022	
Total for SPOT :								90,935,889,281,046,500.00	633,916,380,700	422,749,830,022	
Total Futures								90 935 889 334 555 300.00	633,916,381,136	422,750,733,117	
Total Options								5 459 800.00	3,000	240,676	
Grand Total:								90,935,889,340,015,100.00	633,916,384,136	422,750,973,793	