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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/10/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/11/2019 Bond Future			10.77061	77.91667	10.74146	78.08856			0.00	0	350
ES33 On 06/02/2020 Bond Future			10.88607	79.31552	10.85585	79.49051			0.00	0	0
ES33 On 07/05/2020 Bond Future			10.99795	76.97803	10.96664	77.15618			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/11/2019 Bond Future			11.12404	78.89474	11.08979	79.12502			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.23477	80.31120	11.19932	80.54554			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.34668	77.52120	11.30994	77.75989			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/11/2019 Bond Future			137.75978	137.75978	137.75904	137.75904			0.00	0	1,461
I2025 On 06/02/2020 Bond Future			138.79299	138.79299	138.79209	138.79209			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.37424	141.37424	141.37336	141.37336			0.00	0	0
Total I2025 Future									0.00	0	1,461
Total For I2025									0.00	0	1,461
I2029 On 07/11/2019 Bond Future			102.51443	102.51443	102.51331	102.51331			0.00	0	4,410

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	06/02/2020	Bond Future			104.38013	104.38013	104.37894	104.37894			0.00	0	0
I2029	On	07/05/2020	Bond Future			105.20878	105.20878	105.20760	105.20760			0.00	0	0
Total I2029 Future												0.00	0	4,410
Total For I2029												0.00	0	4,410
I2033	On	07/11/2019	Bond Future			102.57634	102.57634	103.16541	103.16541			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.44319	104.44319	105.04292	105.04292			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.18994	105.18994	105.80084	105.80084			0.00	0	0
Total I2033 Future												0.00	0	6,260
Total For I2033												0.00	0	6,260
I2038	On	07/11/2019	Bond Future			120.62405	120.62405	120.62216	120.62216			0.00	0	21,883
I2038	On	06/02/2020	Bond Future			121.16102	121.16102	121.15912	121.15912			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.41445	123.41445	123.41255	123.41255			0.00	0	0
Total I2038 Future												0.00	0	21,883
Total For I2038												0.00	0	21,883
I2046	On	07/11/2019	Bond Future			111.71272	111.71272	111.71089	111.71089			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			113.74581	113.74581	113.74397	113.74397			0.00	0	0
I2046	On	07/05/2020	Bond Future			114.11293	114.11293	114.11108	114.11108			0.00	0	0
Total I2046 Future												0.00	0	17,994
Total For I2046												0.00	0	17,994
I2050	On	07/11/2019	Bond Future			116.14289	116.14289	116.14104	116.14104			0.00	0	12,916
I2050	On	06/02/2020	Bond Future			116.42128	116.42128	116.41919	116.41919			0.00	0	0
I2050	On	07/05/2020	Bond Future			118.58650	118.58650	118.58439	118.58439			0.00	0	0
Total I2050 Future												0.00	0	12,916
Total For I2050												0.00	0	12,916
R186	On	07/11/2019	Bond Future			8.21712	116.21967	8.19728	116.33300		5.80	11,621,967.00	100	127,284
R186	On	06/02/2020	Bond Future			8.26357	113.00233	8.24275	113.11757		6.03	0.00	0	5,040
R186	On	07/05/2020	Bond Future			8.30521	115.07718	8.28330	115.19459		6.08	0.00	0	0
Total R186 Future												11,621,967.00	100	132,324
R186	On	07/11/2019	Bond Future	8.73	Call			3,078.99000	3.07899	2,959,750	6.25	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			86.37000	0.08637	80,460	6.25	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			729.01000	0.72901	745,490	5.79	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			915.84000	0.91584	818,990	5.79	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.20	Call			824.76000	0.82476	731,790	5.77	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			809.21000	0.80921	829,570	5.77	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.94	Put			30.06000	0.03006	26,240	6.50	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			678.82000	0.67882	692,880	5.80	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			979.65000	0.97965	880,380	5.80	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.95	Call			4,227.03000	4.22703	4,109,980	6.51	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			28.54000	0.02854	24,820	6.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2019	Bond Future	8.96	Call			4,279.98000	4.27998	4,163,050	6.52	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			27.08000	0.02708	23,480	6.52	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			4,174.12000	4.17412	4,056,970	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			870.04000	0.87004	890,430	6.07	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,647.44000	2.64744	2,552,120	6.08	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			853.50000	0.85350	873,420	6.08	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,572.21000	2.57221	2,477,840	6.06	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,460.13000	4.46013	4,350,890	6.45	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			364.79000	0.36479	370,790	6.45	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,388.47000	2.38847	2,296,590	6.03	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			886.84000	0.88684	907,710	6.06	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			975.14000	0.97514	998,500	6.03	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.56	Call			2,609.71000	2.60971	2,514,860	6.07	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Put			1,938.14000	1.93814	1,986,270	5.82	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,199.73000	1.19973	1,132,620	5.82	0.00	0	1,007
R186	On	07/05/2020	Bond Future	8.08	Call			1,542.91000	1.54291	1,479,820	5.76	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,639.93000	2.63993	2,694,250	5.76	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,567.88000	1.56788	1,504,240	5.77	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,610.61000	2.61061	2,664,380	5.77	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,518.16000	1.51816	1,455,630	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			609.42000	0.60942	573,580	5.37	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,102.43000	2.10243	2,146,180	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,084.74000	2.08474	2,011,080	5.92	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,354.92000	4.35492	4,255,840	6.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,669.49000	2.66949	2,724,370	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			955.13000	0.95513	973,460	6.49	0.00	0	6,000
R186	On	07/05/2020	Bond Future	7.60	Put			4,351.83000	4.35183	4,433,400	5.37	0.00	0	0
Total R186 Option												0.00	0	45,931
Total For R186												11,621,967.00	100	178,255
R197	On	07/11/2019	Bond Future			308.60996	308.60996	308.61129	308.61129			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.57188	306.57188	306.57303	306.57303			0.00	0	40
R197	On	07/05/2020	Bond Future			312.27349	312.27349	312.27459	312.27459			0.00	0	0
Total R197 Future												0.00	0	2,547
Total For R197												0.00	0	2,547
R202	On	07/11/2019	Bond Future			233.20107	233.20107	233.19752	233.19752			0.00	0	9,010
R202	On	06/02/2020	Bond Future			233.37951	233.37951	233.37572	233.37572			0.00	0	0
R202	On	07/05/2020	Bond Future			237.71980	237.71980	237.71602	237.71602			0.00	0	0
Total R202 Future												0.00	0	9,010
Total For R202												0.00	0	9,010

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/11/2019	Bond Future			7.28917	102.87593	7.27383	102.92060		2.40	0.00	0	54,498
R2023	On	06/02/2020	Bond Future			7.29702	104.72293	7.28028	104.76830		2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.27678	102.71292	7.25838	102.75917		2.61	0.00	0	0
Total R2023 Future												0.00	0	54,498
R2023	On	07/11/2019	Bond Future	7.98	Put			5.08000	0.00508	4,180	3.02	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,064.84000	2.06484	2,019,290	3.03	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			4.83000	0.00483	3,950	3.03	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,093.01000	2.09301	2,047,490	3.05	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			4.60000	0.00460	3,750	3.05	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,036.69000	2.03669	1,991,120	3.02	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			986.24000	0.98624	949,440	2.50	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			338.94000	0.33894	347,510	2.50	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,005.89000	1.00589	968,840	2.50	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			331.70000	0.33170	340,020	2.50	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,025.69000	1.02569	988,400	2.51	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			324.61000	0.32461	332,690	2.51	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,211.09000	1.21109	1,239,300	2.15	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			310.17000	0.31017	292,800	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,241.74000	1.24174	1,270,620	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			320.04000	0.32004	302,340	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,226.19000	1.22619	1,254,740	2.14	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			330.37000	0.33037	312,330	2.15	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	54,498
R2030	On	07/11/2019	Bond Future			8.90605	96.24259	8.87628	96.43206		8.40	0.00	0	72,953
R2030	On	06/02/2020	Bond Future			8.96517	93.96178	8.93427	94.15457		8.74	0.00	0	0
R2030	On	07/05/2020	Bond Future			9.02356	95.68710	8.99146	95.88344		8.97	0.00	0	0
Total R2030 Future												0.00	0	72,953
R2030	On	07/11/2019	Bond Future	9.25	Call			2,584.60000	2.58460	2,398,780	8.70	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.40	Put			3,197.40000	3.19740	3,356,320	7.73	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Put			94.71000	0.09471	91,920	9.08	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,847.15000	2.84715	2,658,880	8.79	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Put			197.07000	0.19707	198,270	8.79	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.20	Call			2,331.66000	2.33166	2,149,070	8.64	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Put			298.03000	0.29803	304,910	8.64	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.12	Put			409.94000	0.40994	423,960	8.54	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.25	Put			242.06000	0.24206	245,710	8.70	0.00	0	5,333
R2030	On	07/11/2019	Bond Future	9.35	Call			3,115.95000	3.11595	2,925,900	8.87	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.35	Put			159.69000	0.15969	159,110	8.87	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	9.85	Call			5,960.22000	5.96022	5,768,750	9.70	0.00	0	0

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R2030 On 07/11/2019 Bond Future	9.85	Put			15.64000	0.01564	13,640	9.70	0.00	0	2,500
R2030 On 07/11/2019 Bond Future	9.10	Put			442.73000	0.44273	458,950	8.52	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.40	Call			96.46000	0.09646	65,910	7.73	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.95	Call			1,229.48000	1.22948	1,078,530	8.35	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.95	Put			761.20000	0.76120	799,720	8.35	0.00	0	5,000
R2030 On 07/11/2019 Bond Future	8.57	Put			2,239.54000	2.23954	2,365,810	7.89	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.57	Call			260.63000	0.26063	197,430	7.89	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.76	Put			24.64000	0.02464	22,110	9.58	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.12	Call			1,946.44000	1.94644	1,770,990	8.54	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.70	Call			5,094.79000	5.09479	4,902,470	9.47	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.70	Put			32.86000	0.03286	30,010	9.47	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.60	Put			2,087.63000	2.08763	2,206,850	7.93	0.00	0	0
R2030 On 07/11/2019 Bond Future	8.60	Call			304.95000	0.30495	234,700	7.93	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.48	Put			90.57000	0.09057	87,700	9.10	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Call			3,892.99000	3.89299	3,700,570	9.11	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.49	Put			86.61000	0.08661	83,660	9.11	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.47	Call			3,780.29000	3.78029	3,588,030	9.08	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.10	Call			1,854.40000	1.85440	1,681,150	8.52	0.00	0	5,500
R2030 On 07/11/2019 Bond Future	9.76	Call			5,441.04000	5.44104	5,249,040	9.58	0.00	0	0
R2030 On 07/11/2019 Bond Future	9.48	Call			3,836.57000	3.83657	3,644,230	9.10	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Call			2,682.81000	2.68281	2,542,340	8.90	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.15	Put			1,347.67000	1.34767	1,399,990	8.90	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Call			2,721.91000	2.72191	2,580,570	8.91	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.16	Put			1,325.49000	1.32549	1,376,940	8.91	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Call			2,643.96000	2.64396	2,504,370	8.89	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.14	Put			1,370.16000	1.37016	1,423,360	8.89	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.00	Put			1,719.03000	1.71903	1,785,370	8.74	0.00	0	0
R2030 On 06/02/2020 Bond Future	9.00	Call			2,128.50000	2.12850	2,002,050	8.74	0.00	0	5,820
R2030 On 06/02/2020 Bond Future	8.40	Put			4,006.17000	4.00617	4,139,650	8.07	0.00	0	0
R2030 On 06/02/2020 Bond Future	8.40	Call			588.97000	0.58897	529,660	8.07	0.00	0	5,820
R2030 On 07/05/2020 Bond Future	8.78	Put			3,217.85000	3.21785	3,313,900	8.48	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Call			1,939.68000	1.93968	1,838,550	8.49	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.79	Put			3,184.36000	3.18436	3,279,570	8.49	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Call			1,968.47000	1.96847	1,866,500	8.50	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.80	Put			3,150.86000	3.15086	3,245,230	8.50	0.00	0	0
R2030 On 07/05/2020 Bond Future	8.78	Call			1,910.83000	1.91083	1,810,540	8.48	0.00	0	0
Total R2030 Option									0.00	0	48,973
Total For R2030									0.00	0	121,926
R2032 On 07/11/2019 Bond Future			9.24838	93.68142	9.21365	93.92203		9.72	0.00	0	48,565
R2032 On 06/02/2020 Bond Future			9.31401	95.36336	9.27807	95.60819		9.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.37720	92.95435	9.33997	93.20374		10.44	0.00	0	0
Total R2032 Future												0.00	0	48,565
R2032	On	07/11/2019	Bond Future	9.70	Call			3,461.67000	3.46167	3,224,200	10.02	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			169.10000	0.16910	172,240	10.02	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,520.43000	3.52043	3,282,520	10.03	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			161.87000	0.16187	164,570	10.03	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,579.40000	3.57940	3,341,080	10.05	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			154.91000	0.15491	157,200	10.05	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,733.35000	1.73335	1,814,750	9.55	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,481.21000	2.48121	2,320,200	9.52	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			1,789.15000	1.78915	1,872,970	9.52	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,520.75000	2.52075	2,358,520	9.53	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,761.18000	1.76118	1,843,780	9.53	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,560.36000	2.56036	2,396,930	9.55	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,425.35000	2.42535	2,292,440	10.10	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,439.34000	3.43934	3,555,820	10.10	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,359.63000	2.35963	2,228,720	10.07	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,510.00000	3.51000	3,628,480	10.07	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,392.24000	2.39224	2,260,330	10.09	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,474.38000	3.47438	3,591,860	10.09	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	48,565
R2035	On	07/11/2019	Bond Future			9.53094	96.53890	9.50137	96.76590		10.58	0.00	0	97,686
R2035	On	06/02/2020	Bond Future			9.60394	98.27211	9.57336	98.50319		10.53	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.66838	95.57279	9.63679	95.80811		11.44	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.72931	97.36998	9.69666	97.60976		11.81	0.00	0	0
Total R2035 Future												0.00	0	97,686
R2035	On	07/11/2019	Bond Future	8.92	Put			4,691.64000	4.69164	4,896,160	9.44	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			62.83000	0.06283	40,350	9.44	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,133.12000	1.13312	1,190,100	10.22	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,276.23000	1.27623	1,106,210	10.22	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,307.09000	5.30709	5,075,600	11.47	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			311.55000	0.31155	314,910	10.79	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,220.34000	3.22034	2,996,070	10.81	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			299.27000	0.29927	302,000	10.81	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,098.18000	3.09818	2,875,200	10.78	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			78.99000	0.07899	74,500	11.47	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			324.19000	0.32419	328,210	10.78	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,159.12000	3.15912	2,935,480	10.79	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,473.91000	2.47391	2,325,670	10.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Put			2,272.56000	2.27256	2,355,400	10.33	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,514.90000	2.51490	2,365,460	10.34	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,238.13000	2.23813	2,319,770	10.34	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,433.02000	2.43302	2,285,980	10.31	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,307.18000	2.30718	2,391,220	10.31	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,876.67000	3.87667	3,981,580	11.15	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			3,955.39000	3.95539	4,062,160	11.12	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,833.91000	8.83391	8,624,820	13.12	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,034.17000	1.03417	1,060,400	13.12	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			2,735.22000	2.73522	2,605,740	11.13	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,916.01000	3.91601	4,021,850	11.13	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,771.83000	2.77183	2,641,420	11.15	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,599.85000	5.59985	5,742,260	10.56	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,546.07000	1.54607	1,453,160	10.56	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,944.91000	2.94491	3,027,170	11.44	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,784.30000	3.78430	3,631,240	11.44	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,698.56000	2.69856	2,570,010	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,522.72000	5.52272	5,362,230	13.19	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,900.23000	3.90023	3,979,520	13.19	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,564.04000	5.56404	5,402,980	13.19	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,869.86000	3.86986	3,948,580	13.19	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,481.54000	5.48154	5,321,610	13.18	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,930.82000	3.93082	4,010,670	13.18	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			7,657.09000	7.65709	7,797,300	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,321.75000	2.32175	2,222,180	12.26	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,134.42000	9.13442	9,290,790	12.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,777.81000	1.77781	1,694,400	12.26	0.00	0	3,000
Total R2035 Option												0.00	0	53,261
Total For R2035												0.00	0	150,947
R2037	On	07/11/2019	Bond Future			9.65440	92.77867	9.62480	93.00734		11.21	0.00	0	68,098
R2037	On	06/02/2020	Bond Future			9.72288	90.18512	9.69233	90.41785		11.70	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.79060	91.84110	9.75907	92.07808		12.15	0.00	0	0
Total R2037 Future												0.00	0	68,098
R2037	On	07/11/2019	Bond Future	9.96	Call			2,940.08000	2.94008	2,717,500	11.57	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			400.63000	0.40063	406,720	11.57	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,999.37000	2.99937	2,775,990	11.59	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			385.82000	0.38582	391,110	11.59	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,881.18000	2.88118	2,659,430	11.56	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			415.92000	0.41592	422,840	11.56	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,569.36000	2.56936	2,658,730	11.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.67	Call			2,361.48000	2.36148	2,216,900	11.58	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,532.16000	2.53216	2,620,310	11.58	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,401.20000	2.40120	2,255,410	11.59	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,495.39000	2.49539	2,582,330	11.59	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,322.09000	2.32209	2,178,730	11.56	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,695.27000	2.69527	2,566,050	11.60	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			3,982.22000	3.98222	4,089,980	11.60	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,731.96000	2.73196	2,601,790	11.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			3,942.03000	3.94203	4,048,840	11.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,768.91000	2.76891	2,637,790	11.63	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			3,902.19000	3.90219	4,008,050	11.63	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	68,098
R2040	On	07/11/2019	Bond Future			9.80498	95.49249	9.77034	95.77865		11.64	0.00	0	43,506
R2040	On	06/02/2020	Bond Future			9.87509	92.69710	9.83935	92.98836		12.17	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.94440	94.39919	9.90753	94.69579		12.66	0.00	0	0
Total R2040 Future												0.00	0	43,506
R2040	On	07/11/2019	Bond Future	9.80	Call			1,441.77000	1.44177	1,233,920	11.30	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,168.38000	4.16838	4,408,180	10.38	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			141.08000	0.14108	94,720	10.38	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			527.96000	0.52796	552,710	11.71	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,779.93000	2.77993	2,517,040	11.73	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			508.85000	0.50885	532,120	11.73	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,659.27000	2.65927	2,399,410	11.69	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			547.67000	0.54767	573,970	11.69	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,196.66000	1.19666	1,274,970	11.30	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,719.36000	2.71936	2,457,950	11.71	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,175.11000	2.17511	2,012,460	11.76	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			2,992.44000	2.99244	3,121,050	11.76	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			7,569.16000	7.56916	7,817,870	10.27	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			291.13000	0.29113	248,580	10.27	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,216.37000	2.21637	2,052,090	11.78	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			2,950.92000	2.95092	3,077,900	11.78	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,256.50000	2.25650	2,090,610	11.80	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			2,908.39000	2.90839	3,033,760	11.80	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,070.64000	13.07064	13,355,340	10.27	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			30.55000	0.03055	23,990	10.27	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,373.94000	4.37394	4,512,960	12.31	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,963.69000	2.96369	2,804,940	12.32	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,330.61000	4.33061	4,468,460	12.32	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/05/2020 Bond Future	9.75	Call			3,003.21000	3.00321	2,843,310	12.34	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			4,287.65000	4.28765	4,424,350	12.34	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			2,924.42000	2.92442	2,766,840	12.31	0.00	0	0
Total R2040 Option									0.00	0	2,520
Total For R2040									0.00	0	46,026
R2044 On 07/11/2019 Bond Future			9.86937	92.20525	9.83472	92.49600		12.26	0.00	0	38,163
R2044 On 06/02/2020 Bond Future			9.93767	89.47617	9.90195	89.77207		12.83	0.00	0	0
R2044 On 07/05/2020 Bond Future			10.00509	91.11915	9.96826	91.42055		13.35	0.00	0	0
R2044 On 06/08/2020 Bond Future			10.07077	88.44764	10.03278	88.75473		14.52	0.00	0	0
Total R2044 Future									0.00	0	38,163
R2044 On 07/11/2019 Bond Future	9.74	Put			1,771.44000	1.77144	1,890,620	11.77	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			968.61000	0.96861	797,040	11.77	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			5,582.23000	5.58223	5,288,750	13.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			621.31000	0.62131	651,900	12.39	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			2,447.98000	2.44798	2,191,380	12.36	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			111.24000	0.11124	108,510	13.44	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			666.67000	0.66667	700,820	12.36	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			5,753.68000	5.75368	6,025,890	10.91	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			45.43000	0.04543	26,890	10.91	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			2,506.28000	2.50628	2,247,870	12.38	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			643.66000	0.64366	676,000	12.38	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			2,565.12000	2.56512	2,304,960	12.39	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			7,521.94000	7.52194	7,770,810	10.93	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			331.30000	0.33130	284,270	10.93	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			3,352.41000	3.35241	3,492,650	12.39	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			1,990.12000	1.99012	1,834,460	12.39	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			703.23000	0.70323	730,110	14.58	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,106.97000	2.10697	1,946,310	12.44	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			3,214.32000	3.21432	3,349,560	12.44	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,146.00000	2.14600	1,983,700	12.46	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,168.63000	3.16863	3,302,230	12.46	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,068.12000	2.06812	1,909,110	12.43	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,260.32000	3.26032	3,397,210	12.43	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,528.37000	7.52837	7,259,350	14.58	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Put			6,831.02000	6.83102	7,033,170	11.74	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			1,325.96000	1.32596	1,226,710	11.74	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.98	Put			3,589.56000	3.58956	3,709,690	12.98	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			3,685.82000	3.68582	3,504,550	12.98	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			9,574.06000	9.57406	9,309,210	14.93	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			1,107.08000	1.10708	1,143,630	14.93	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.26	Put			7,288.93000	7.28893	7,500,240	11.60	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,146.13000	1.14613	1,056,040	11.60	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			3,861.01000	3.86101	3,989,090	12.86	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,380.73000	3.38073	3,207,410	12.86	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			9,163.95000	9.16395	8,902,140	14.78	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,184.84000	1.18484	1,224,430	14.78	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			2,925.54000	2.92554	2,765,260	12.67	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,324.43000	4.32443	4,465,550	12.67	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			2,965.70000	2.96570	2,804,200	12.69	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,280.44000	4.28044	4,420,340	12.69	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,885.93000	2.88593	2,726,850	12.66	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,369.10000	4.36910	4,511,420	12.66	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,168.21000	2.16821	2,229,960	15.48	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			3,967.38000	3.96738	3,799,480	14.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,303.56000	5.30356	5,442,750	14.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			4,006.98000	4.00698	3,838,150	14.10	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,260.11000	5.26011	5,398,370	14.10	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,927.97000	3.92797	3,760,990	14.07	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put			10,363.34000	10.36334	10,584,580	13.28	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,382.87000	1.38287	1,297,020	13.28	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,287.08000	6.28708	6,446,280	13.83	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			3,177.19000	3.17719	3,029,300	13.83	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			8,971.92000	8.97192	8,726,580	15.48	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,347.32000	5.34732	5,487,430	14.07	0.00	0	0
Total R2044 Option												0.00	0	4,356
Total For R2044												0.00	0	42,519
R2048	On	07/11/2019	Bond Future			9.85479	91.26540	9.82015	91.56482		12.65	0.00	0	86,811
R2048	On	06/02/2020	Bond Future			9.92437	92.90397	9.88865	93.20873		12.62	0.00	0	100
R2048	On	07/05/2020	Bond Future			9.98623	90.16955	9.94945	90.47983		13.79	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.04506	91.86508	10.00716	92.18130		14.29	0.00	0	0
Total R2048 Future												0.00	0	86,911
R2048	On	07/11/2019	Bond Future	10.02	Call			2,415.02000	2.41502	2,153,970	12.69	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			711.16000	0.71116	749,530	12.69	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,474.22000	2.47422	2,211,200	12.71	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			686.59000	0.68659	722,990	12.71	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,356.49000	2.35649	2,097,480	12.67	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			736.55000	0.73655	776,960	12.67	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			1,953.32000	1.95332	1,796,760	12.11	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			3,505.12000	3.50512	3,653,320	12.11	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			1,993.40000	1.99340	1,835,060	12.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/02/2020	Bond Future	9.72	Put			3,457.10000	3.45710	3,603,520	12.14	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1,913.65000	1.91365	1,758,880	12.09	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			3,553.69000	3.55369	3,703,680	12.09	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,089.39000	3.08939	2,923,110	13.48	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,543.61000	4.54361	4,687,610	13.48	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,129.81000	3.12981	2,962,330	13.50	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,497.06000	4.49706	4,639,860	13.50	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,049.22000	3.04922	2,884,160	13.47	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,590.54000	4.59054	4,735,760	13.47	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,210.63000	9.21063	9,404,160	14.73	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,457.44000	2.45744	2,334,750	14.73	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			11,034.09000	11.03409	11,249,080	14.73	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			1,854.87000	1.85487	1,753,640	14.73	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			6,137.45000	6.13745	5,931,490	16.01	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,629.91000	4.62991	4,740,170	16.01	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,183.36000	6.18336	5,976,660	16.02	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,594.66000	4.59466	4,704,180	16.02	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			6,091.66000	6.09166	5,886,460	16.00	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,665.41000	4.66541	4,776,430	16.00	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												0.00	0	110,551
R207	On	07/11/2019	Bond Future			6.74991	102.41289	6.74534	102.41371		0.06	0.00	0	3,123
Total R207 Future												0.00	0	3,123
R207	On	07/11/2019	Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.06	Put			838.34000	0.83834	839,160	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.07	Put			836.53000	0.83653	837,350	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207	On	07/11/2019	Bond Future	2.08	Put			834.73000	0.83473	835,550	0.11	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	3,123
R208	On	07/11/2019	Bond Future			6.59475	100.98520	6.59358	100.98673		0.61	605,911.20	6	11,063
R208	On	06/02/2020	Bond Future			6.43666	102.79823	6.43528	102.79972		0.57	0.00	0	0
R208	On	07/05/2020	Bond Future			6.14162	101.28210	6.13981	101.28364		0.52	0.00	0	0
Total R208 Future												605,911.20	6	11,063
R208	On	07/11/2019	Bond Future	6.84	Call			333.97000	0.33397	330,510	0.84	0.00	0	0
R208	On	07/11/2019	Bond Future	6.84	Put			13.28000	0.01328	11,350	0.84	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Call			310.59000	0.31059	306,930	0.83	0.00	0	0
R208	On	07/11/2019	Bond Future	6.82	Put			15.87000	0.01587	13,740	0.83	0.00	0	0
R208	On	07/11/2019	Bond Future	6.83	Call			322.26000	0.32226	318,700	0.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2019	Bond Future	6.83	Put			14.55000	0.01455	12,520	0.84	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			346.60000	0.34660	347,280	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			16.93000	0.01693	16,080	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			336.92000	0.33692	337,560	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			14.53000	0.01453	13,760	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			356.25000	0.35625	356,970	0.46	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			15.75000	0.01575	14,940	0.46	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.12000	0.00012	0,110	0.48	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,145.83000	1.14583	1,147,360	0.48	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.13000	0.00013	0,120	0.48	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,137.15000	1.13715	1,138,680	0.48	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.11000	0.00011	0,100	0.48	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,154.52000	1.15452	1,156,050	0.48	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												605,911.20	6	11,063
R209	On	07/11/2019	Bond Future			9.51197	73.91052	9.48232	74.10575		12.03	0.00	0	96,982
R209	On	06/02/2020	Bond Future			9.57341	75.23747	9.54288	75.43614		12.07	0.00	0	0
R209	On	07/05/2020	Bond Future			9.63256	73.46740	9.60110	73.66978		13.04	0.00	0	0
Total R209 Future												0.00	0	96,982
R209	On	07/11/2019	Bond Future	9.81	Call			2,452.01000	2.45201	2,262,810	12.14	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			335.42000	0.33542	341,450	12.14	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,502.45000	2.50245	2,312,550	12.15	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			322.67000	0.32267	328,000	12.15	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,401.84000	2.40184	2,213,390	12.12	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			595.88000	0.59588	488,680	11.28	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			2,253.53000	2.25353	2,067,530	12.07	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			390.53000	0.39053	399,760	12.07	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			348.52000	0.34852	355,300	12.12	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Put			991.19000	0.99119	1,039,630	11.63	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,107.70000	1.10770	960,910	11.63	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			3,920.68000	3.92068	4,091,800	10.94	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			71.55000	0.07155	47,440	10.94	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			1,610.81000	1.61081	1,698,840	11.28	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,963.26000	1.96326	1,841,150	11.73	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,178.10000	2.17810	2,254,660	11.73	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,996.63000	1.99663	1,873,470	11.75	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,146.04000	2.14604	2,221,550	11.75	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,930.17000	1.93017	1,809,120	11.72	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,210.53000	2.21053	2,288,150	11.72	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,434.79000	2.43479	2,321,390	12.62	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.46	Put			3,352.45000	3.35245	3,441,430	12.62	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,466.95000	2.46695	2,352,750	12.64	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,319.03000	3.31903	3,407,210	12.64	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,403.06000	2.40306	2,290,450	12.61	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,386.38000	3.38638	3,476,150	12.61	0.00	0	0
Total R209 Option												0.00	0	29,000
Total For R209												0.00	0	125,982
R210	On	07/11/2019	Bond Future			189.27228	189.27228	189.27032	189.27032			0.00	0	2,132
R210	On	06/02/2020	Bond Future			192.71685	192.71685	192.71492	192.71492			0.00	0	0
R210	On	07/05/2020	Bond Future			193.65082	193.65082	193.64878	193.64878			0.00	0	0
Total R210 Future												0.00	0	2,132
Total For R210												0.00	0	2,132
R212	On	07/11/2019	Bond Future			162.33722	162.33722	162.41003	162.41003			0.00	0	7,384
R212	On	06/02/2020	Bond Future			163.04582	163.04582	163.11979	163.11979			0.00	0	0
R212	On	07/05/2020	Bond Future			166.07813	166.07813	166.15353	166.15353			0.00	0	0
Total R212 Future												0.00	0	7,384
Total For R212												0.00	0	7,384
R213	On	07/11/2019	Bond Future			9.10842	86.70658	9.07875	86.89287		9.40	0.00	0	23,319
R213	On	06/02/2020	Bond Future			9.17424	88.26322	9.14350	88.45284		9.41	0.00	0	0
R213	On	07/05/2020	Bond Future			9.23108	86.33165	9.19926	86.52472		10.08	0.00	0	0
Total R213 Future												0.00	0	23,319
R213	On	07/11/2019	Bond Future	9.59	Put			139.94000	0.13994	138,190	9.90	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Call			3,329.75000	3.32975	3,141,510	9.92	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			134.12000	0.13412	132,170	9.92	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			3,221.96000	3.22196	3,034,150	9.88	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			145.98000	0.14598	144,460	9.88	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			3,275.78000	3.27578	3,087,740	9.90	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,352.02000	2.35202	2,221,360	9.43	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			1,575.28000	1.57528	1,634,240	9.43	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,388.31000	2.38831	2,256,730	9.44	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			1,550.57000	1.55057	1,608,610	9.44	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,316.19000	2.31619	2,186,450	9.42	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			1,600.51000	1.60051	1,660,390	9.42	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,126.65000	3.12665	3,217,480	9.51	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,970.12000	1.97012	1,869,510	9.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,192.40000	3.19240	3,284,860	9.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,998.99000	1.99899	1,897,570	9.49	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,159.38000	3.15938	3,251,030	9.49	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			2,028.09000	2.02809	1,925,850	9.51	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	23,319
R214 On 07/11/2019 Bond Future			9.77915	72.14874	9.74450	72.38499		13.06		0.00	0	16,236
R214 On 06/02/2020 Bond Future			9.84685	73.44408	9.81117	73.68448		13.07		0.00	0	0
R214 On 07/05/2020 Bond Future			9.90690	71.49414	9.87019	71.73894		14.20		0.00	0	0
Total R214 Future										0.00	0	16,236
R214 On 07/11/2019 Bond Future	10.01	Call			2,242.32000	2.24232	2,026,690	13.08		0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			463.34000	0.46334	483,960	13.08		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,291.61000	2.29161	2,074,750	13.10		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			447.01000	0.44701	466,400	13.10		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,193.35000	2.19335	1,979,000	13.06		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			480.08000	0.48008	501,980	13.06		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			1,848.39000	1.84839	1,713,050	12.59		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			2,537.10000	2.53710	2,642,160	12.59		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			1,882.34000	1.88234	1,745,680	12.61		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			2,502.51000	2.50251	2,606,250	12.61		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			1,916.41000	1.91641	1,778,450	12.64		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Put			2,468.14000	2.46814	2,570,580	12.64		0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Call			2,707.32000	2.70732	2,569,590	13.85		0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Put			3,450.25000	3.45025	3,557,320	13.85		0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Call			2,740.65000	2.74065	2,602,010	13.87		0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Put			3,415.65000	3.41565	3,521,810	13.87		0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Call			2,674.39000	2.67439	2,537,580	13.84		0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Put			3,485.35000	3.48535	3,593,340	13.84		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	16,236
Total for Bond										12,227,878.20	106	1,092,374
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/11/2019 GOVI			690.22700	690.22700	691.66800	691.66800			186,361,290.00	27	1,229
GOVI On 06/02/2020 GOVI			702.62000	702.62000	704.08500	704.08500			0.00	0	0
GOVI On 07/05/2020 GOVI			715.52000	715.52000	717.01300	717.01300			0.00	0	0
Total GOVI Future									186,361,290.00	27	1,229
GOVI On 07/11/2019 GOVI	672.91	Call			187,580.00000	18.75800	173,170,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			187,480.00000	18.74800	173,070,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			187,680.00000	18.76800	173,270,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Call			9,450.00000	0.94500	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			0.00000	0.00000	5,200,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			9,350.00000	0.93500	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			0.00000	0.00000	5,300,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			9,550.00000	0.95500	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			0.00000	0.00000	5,100,000		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			29,770.00000	2.97700	44,700,000		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			29,870.00000	2.98700	44,800,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			29,670.00000	2.96700	44,600,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									186,361,290.00	27	1,229
Total for GOVI									186,361,290.00	27	1,229
AL37 On 07/11/2019 Index Future			667.95900	667.95900	668.26700	668.26700			0.00	0	0
AL37 On 06/02/2020 Index Future			679.95200	679.95200	680.26400	680.26400			0.00	0	0
AL37 On 07/05/2020 Index Future			692.43600	692.43600	692.75400	692.75400			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/11/2019 Index Future			777.94000	777.94000	779.03600	779.03600			0.00	0	120
AL7T On 06/02/2020 Index Future			791.90700	791.90700	793.02100	793.02100			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T On 07/05/2020 Index Future			806.44700	806.44700	807.58200	807.58200				0.00	0	0
Total AL7T Future										0.00	0	120
Total For AL7T										0.00	0	120
ALBI On 07/11/2019 Index Future			697.31700	697.31700	698.71400	698.71400				0.00	0	214
ALBI On 06/02/2020 Index Future			709.83700	709.83700	711.25800	711.25800				0.00	0	0
ALBI On 07/05/2020 Index Future			722.87000	722.87000	724.31700	724.31700				0.00	0	0
Total ALBI Future										0.00	0	214
Total For ALBI										0.00	0	214
IGOV On 07/11/2019 Index Future			262.35200	262.35200	262.43000	262.43000				0.00	0	1,070
IGOV On 06/02/2020 Index Future			267.12800	267.12800	267.20600	267.20600			104,179,920.00		39	39
IGOV On 07/05/2020 Index Future			272.09500	272.09500	272.17500	272.17500				0.00	0	0
Total IGOV Future									104,179,920.00		39	1,109
Total For IGOV									104,179,920.00		39	1,109
Total for Index									104,179,920.00		39	1,443
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			95.01000	95.01000	94.99000	94.99000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :									302,769,088.20		172	1,095,097
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.37046				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			8.16500	101.72435	8.16500	101.70211				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	110.13000	10.00000	110.10100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.17990	10.84000	104.14934				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.09505	11.37000	101.06434				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	101.17319	11.81000	101.14130				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	42.10865	100.00000	42.01595				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	32.64412	100.00000	32.57227				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.80000	4.80000	4.80000	285.45856				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.04725				0.00	0	22,100,000,000
Total ABFN08 SPOT										0.00	0	22,100,000,000
Total For ABFN08										0.00	0	22,100,000,000
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.63664				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.57157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.64106				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.60741				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.89262				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.72680				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	102.10307				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	101.16582				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.97800				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	103.08152				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.73039				0.00	0	2,230,000,000
Total ABFN23 SPOT										0.00	0	2,230,000,000
Total For ABFN23										0.00	0	2,230,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.00758				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	101.30352				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	101.79625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	100.99022				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond					0.00000	101.09672				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond					0.00000	101.41177				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	101.27743				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	101.20894				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond					0.00000	101.42008				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.56565				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	101.58587				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.42592				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.64098				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	101.48405				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.71959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN38 SPOT									0.00	0	0
Total For ABFN38									0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	100.51107			0.00	0	0
Total ABFN39 SPOT									0.00	0	0
Total For ABFN39									0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	100.51968			0.00	0	0
Total ABFN40 SPOT									0.00	0	0
Total For ABFN40									0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.52587			0.00	0	0
Total ABFN41 SPOT									0.00	0	0
Total For ABFN41									0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.53320			0.00	0	0
Total ABFN42 SPOT									0.00	0	0
Total For ABFN42									0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	101.91232			0.00	0	0
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.49418			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.87788			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.39825			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	101.24391			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.28000	6.28000	6.28000	151.26643			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	74.21916	100.00000	74.04640			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			6.58000	6.58000	6.58000	131.88124		1,566,532,842,000.00	238,074,900	79,358,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI03 SPOT									1,566,532,842,000.00	238,074,900	79,358,300
Total For ABKI03									1,566,532,842,000.00	238,074,900	79,358,300
ABKI03 On 13/10/2021 Spot Bond			100.00000	26.61525	100.00000	26.55330			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			7.98000	7.98000	7.98000	125.93572			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.45512	100.00000	10.43066			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	93.05415			0.00	12,450,065,894	6,499,422,947
Total ABKS1 SPOT									0.00	12,450,065,894	6,499,422,947
Total For ABKS1									0.00	12,450,065,894	6,499,422,947
ABN05 On 18/04/2021 Spot Bond			4.11000	203.01598	4.11000	202.97014			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			4.18000	4.18000	4.18000	130.56802			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			4.42000	4.42000	4.42000	173.84421			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.14500	4.14500	4.14500	216.97674			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			8.88000	8.88000	8.88000	97.57237			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			9.58500	9.58500	9.58500	107.80724			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			7.54000	7.54000	7.54000	99.07920			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			10.13000	10.13000	10.13000	104.98394			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.56500	102.61931	7.56500	102.59849				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.71500	104.61788	7.71500	104.59636				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.76717	9.20000	103.74181				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			8.24500	107.18282	8.24500	107.15929				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			7.51000	105.66443	7.51000	105.64326				0.00	0	2,000,000,000
Total ABS14 SPOT										0.00	0	2,000,000,000
Total For ABS14										0.00	0	2,000,000,000
ABS15 On 11/11/2022 Spot Bond			8.20000	108.21230	8.20000	108.18868				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			8.38000	113.73478	8.38000	113.70941				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.93000	114.04912	8.93000	114.02204				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			8.24000	105.68732	8.24000	105.66389				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			7.64500	103.26071	7.64500	103.23955				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.81000	100.63746	8.81000	100.61362				0.00	0	1,370,000,000
Total ABS7 SPOT										0.00	0	1,370,000,000
Total For ABS7										0.00	0	1,370,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.72057	100.00000	9.69893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.65000	3.65000	3.65000	297.67819				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.28000	159.58720	3.28000	159.55480				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			11.03000	11.03000	11.03000	102.30378				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.50001				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.48983				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			7.86500	7.86500	7.86500	100.93406				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	247.16585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	247.15625				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	100.47731				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	100.47886				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.65386				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.86172				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.48741				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.48904				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.48904				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.49775				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.49775				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	168.16181				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	170.72257				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.92345				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.47273				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.44131				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.84761				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.47067				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.46301				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.27515				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	102.51297				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	101.13414				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	101.14079				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.05254				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	101.80742				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	102.38367				0.00	0	237,011,700
Total AGT01 SPOT										0.00	0	237,011,700
Total For AGT01										0.00	0	237,011,700
AGT02 On 28/11/2024 Spot Bond					0.00000	102.08829				0.00	108,000,000	27,000,000
Total AGT02 SPOT										0.00	108,000,000	27,000,000
Total For AGT02										0.00	108,000,000	27,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.97350				0.00	800,000,000	200,000,000
Total AHF2A3 SPOT										0.00	800,000,000	200,000,000
Total For AHF2A3										0.00	800,000,000	200,000,000
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.69369				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.89995				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.93952				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.92817				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	102.05294				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	102.17770				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.58584				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	102.71051				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A On 21/08/2021 Spot Bond					0.00000	101.64501				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A On 21/08/2023 Spot Bond					0.00000	101.15943				0.00	40,000,000	10,000,000
Total AHF5A2 SPOT										0.00	40,000,000	10,000,000
Total For AHF5A2										0.00	40,000,000	10,000,000
AHF5A On 21/08/2023 Spot Bond			9.07000	103.85237	9.07000	103.82734				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	101.19927				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	101.25238				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	101.62336				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			100.00000	100.00000	100.00000	100.00000				0.00	0	30,060,000,000
Total AHF6A1 SPOT										0.00	0	30,060,000,000
Total For AHF6A1										0.00	0	30,060,000,000
AHF6A On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	59,700,000,000
Total AHF6A2 SPOT										0.00	0	59,700,000,000
Total For AHF6A2										0.00	0	59,700,000,000
AHF6B On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,300,000,000
Total AHF6B1 SPOT										0.00	0	4,300,000,000
Total For AHF6B1										0.00	0	4,300,000,000
AHF6C On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total AHF6C1 SPOT										0.00	0	3,000,000,000
Total For AHF6C1										0.00	0	3,000,000,000
AHF6D On 21/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total AHF6D1 SPOT										0.00	0	3,000,000,000
Total For AHF6D1										0.00	0	3,000,000,000
AHL01L On 15/04/2020 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 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			8.93000	113.41014	8.93000	113.38307				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			8.57000	105.90611	8.57000	105.88196				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.55500	100.11842	10.55500	100.09045				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			4.52000	179.82965	4.52000	179.78707				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	101.99509				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.06219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.64848				0.00	1,820,000,000	3,820,000,000
Total APF06 SPOT										0.00	1,820,000,000	3,820,000,000
Total For APF06										0.00	1,820,000,000	3,820,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.34646				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.84315				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	101.89164				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.68309				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.52224				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			4.39500	235.23923	4.39500	235.18433				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03: On 10/11/2019 Spot Bond					0.00000	101.39990				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.41000	210.90980	4.41000	210.86046				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.97400				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.78418				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.72834				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.50313				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.53372				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.45680				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.10236				0.00	0	4,000,000

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 ASN083 SPOT										0.00	0	4,000,000
Total For ASN083										0.00	0	4,000,000
ASN083 On 03/09/2020 Spot Bond					0.00000	100.97734				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	131.01012				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN091 On 21/10/2020 Spot Bond					0.00000	101.93037				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.41762				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	90.92051				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.91429				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	100.73554				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	100.59937				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	100.59430				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.01000	157.04560	4.01000	157.01064				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	101.40922				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	86.89019				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.60671				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.62260				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.05500	156.89057	4.05500	156.85547				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	53.34477				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.93434				0.00	40,000,000	10,000,000
Total ASN152 SPOT										0.00	40,000,000	10,000,000
Total For ASN152										0.00	40,000,000	10,000,000
ASN15: On 31/03/2028 Spot Bond			5.01000	166.46241	5.01000	166.42083				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	101.54865				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	101.24738				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	101.18644				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.87437				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.52433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	100.63736				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	100.22851				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			4.73000	101.86427	4.73000	101.83966				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond					0.00000	100.44670				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	100.45090				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond					0.00000	100.47993				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20(On 24/08/2021 Spot Bond					0.00000	101.24802				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond					0.00000	101.36059				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	100.97570				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	101.00271				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24(On 09/03/2020 Spot Bond					0.00000	100.78424				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25(On 29/05/2021 Spot Bond					0.00000	100.94720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26 On 20/06/2023 Spot Bond					0.00000	100.52331				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	100.44926				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	101.33592				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	101.23947				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	101.19662				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.65497				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	100.34340				0.00	0	400,000,000
Total ASN291 SPOT										0.00	0	400,000,000
Total For ASN291										0.00	0	400,000,000
ASN30 On 20/12/2023 Spot Bond					0.00000	100.46967				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31 On 20/12/2023 Spot Bond					0.00000	100.55381				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31 On 17/01/2020 Spot Bond					0.00000	102.74385				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31 On 20/01/2021 Spot Bond					0.00000	100.74415				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31 On 30/04/2020 Spot Bond					0.00000	101.74575				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
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	100.20076				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.31500	4.31500	4.31500	94.15357				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.50500	4.50500	4.50500	91.38686				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	100.45369				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	100.49413				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	101.43350				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	100.45584				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.49000	105.33222	4.49000	105.30744				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	100.47474				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	101.32299				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	101.32299				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	100.44664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN346 SPOT									0.00	0	0
Total For ASN346									0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.46963			0.00	0	0
Total ASN351 SPOT									0.00	0	0
Total For ASN351									0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.46197			0.00	0	0
Total ASN354 SPOT									0.00	0	0
Total For ASN354									0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	100.46197			0.00	0	0
Total ASN358 SPOT									0.00	0	0
Total For ASN358									0.00	0	0
ASN36 On 30/08/2024 Spot Bond					0.00000	100.97824			0.00	0	0
Total ASN365 SPOT									0.00	0	0
Total For ASN365									0.00	0	0
ASN36 On 20/06/2024 Spot Bond					0.00000	100.43932			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	100.19999			0.00	0	0
Total ASN373 SPOT									0.00	0	0
Total For ASN373									0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	100.13002			0.00	0	0
Total ASN374 SPOT									0.00	0	0
Total For ASN374									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	101.35579			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			7.79000	105.21424	7.79000	105.19226		1,090,600,000,000.00	140,000,000	1,035,000,000	
Total BAW19 SPOT								1,090,600,000,000.00	140,000,000	1,035,000,000	
Total For BAW19								1,090,600,000,000.00	140,000,000	1,035,000,000	
BAW21 On 24/03/2022 Spot Bond			7.81500	103.65162	7.81500	103.62979		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.38940	9.30000	100.36433		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.70222				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	101.93046				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.87887				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	101.14710				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.77580				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	100.20748				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	103.64794				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	101.33345				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			11.16500	11.16500	11.16500	104.19998				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	100.29644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	100.27950				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	102.36495				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA63 On 30/09/2022 Spot Bond					0.00000	100.28190				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	101.00741				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	100.27960				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			10.97000	10.97000	10.97000	100.84139				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	100.26404				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.26404				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.26404				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.64000	11.64000	11.64000	102.70089				0.00	0	1,430,000,000
Total BAYA72 SPOT										0.00	0	1,430,000,000
Total For BAYA72										0.00	0	1,430,000,000
BAYA72 On 31/03/2022 Spot Bond					0.00000	100.74284				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	100.29300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	100.60258				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	100.60263				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	100.27919				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	100.35374				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	103.10214				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	100.36578				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	100.31800				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	100.32310				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	100.32310				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	100.32310				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	4,800,000,000	4,800,000,000	
Total BAYB16 SPOT									30,000,000,000,000.00	4,800,000,000	4,800,000,000	
Total For BAYB16									30,000,000,000,000.00	4,800,000,000	4,800,000,000	
BAYB16 On 30/09/2022 Spot Bond					0.00000	100.32374			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.32374				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.32374				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	100.81548				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	101.30729				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.67870				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			8.58500	8.58500	8.58500	97.03380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.06896	100.00000	8.05110				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	101.60473				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	103.80942				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.66701				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.52500	104.44176	8.52500	104.41760				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.57106				0.00	40,000,000	10,000,000
Total BGL03 SPOT										0.00	40,000,000	10,000,000
Total For BGL03										0.00	40,000,000	10,000,000
BGL04 On 05/02/2020 Spot Bond			7.97000	102.38690	7.97000	102.36511				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			9.66500	102.53699	9.66500	102.51040				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	102.73031				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			9.57000	106.73347	9.57000	106.70606				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	101.03527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.36500	102.18272	9.36500	102.15704				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	105.44982				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			10.14500	108.56040	10.14500	108.53120				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	105.57480				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.57000	106.95153	8.57000	106.92715				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	106.18272				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.86320				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	101.29551				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.61666				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	103.24513				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	103.61819				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	108.02426				0.00	1,700,000,000	3,205,609,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGT01 SPOT										0.00	1,700,000,000	3,205,609,600
Total For BGT01										0.00	1,700,000,000	3,205,609,600
BID07 On 30/06/2020 Spot Bond					0.00000	100.49247				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.49514				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.34387				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	101.25375				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.31000	108.24931	8.31000	108.22536				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.73254				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.52546				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.84699				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	99.87037				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	101.27876				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0:On 22/03/2020 Spot Bond					0.00000	100.37747				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0:On 15/09/2020 Spot Bond					0.00000	100.84212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 22/03/2021 Spot Bond					0.00000	100.36238				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF08 On 23/07/2021 Spot Bond					0.00000	101.90661				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF11 On 09/10/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF12 On 09/10/2023 Spot Bond					0.00000	100.30579				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF13 On 22/03/2020 Spot Bond					0.00000	100.34729				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF15 On 23/07/2020 Spot Bond					0.00000	101.69775				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF16 On 23/01/2020 Spot Bond					0.00000	101.60106				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BS2A11 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
BS2A21 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
BS2B11 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
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.30029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.29685				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.46592				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.46490				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	101.33310				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			7.88500	103.95431	7.88500	103.93248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	103.13965			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			7.89000	109.40464	7.89000	109.38164		946,800,000,000.00		120,000,000	30,000,000
Total CBL26 SPOT								946,800,000,000.00		120,000,000	30,000,000
Total For CBL26								946,800,000,000.00		120,000,000	30,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	102.06638			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.13690			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.63149			0.00	400,000,000	200,000,000
Total CBL29 SPOT									0.00	400,000,000	200,000,000
Total For CBL29									0.00	400,000,000	200,000,000
CCT01 On 23/06/2023 Spot Bond			9.55500	112.92738	9.55500	112.89858			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			9.33000	112.27449	9.33000	112.24653		53,181,000,000.00		5,700,000	600,000,000
Total CCT02 SPOT								53,181,000,000.00		5,700,000	600,000,000
Total For CCT02								53,181,000,000.00		5,700,000	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.56000	107.40928	9.56000	107.38173			0.00	0	20,000,000,000
Total CCT03 SPOT									0.00	0	20,000,000,000
Total For CCT03									0.00	0	20,000,000,000
CCT04 On 17/07/2027 Spot Bond			9.62000	105.28134	9.62000	105.25445			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	110.57290	10.00000	110.54400			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	100.80163			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	103.31229			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.38327				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.64948				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	102.34032				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.47412				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.70228				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	100.41598				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	102.02935				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.84159				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	100.05617				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.71633				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	153.15980	3.14000	153.05290				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.98000	3.98000	3.98000	150.05418				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31(On 14/11/2022 Spot Bond					0.00000	101.47898				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31(On 14/11/2022 Spot Bond			10.16000	102.23239	10.16000	102.20486				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31(On 20/03/2023 Spot Bond			10.68000	98.80565	10.68000	98.77741				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31(On 20/03/2023 Spot Bond					0.00000	100.52442				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31(On 14/11/2022 Spot Bond					0.00000	101.44860				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	99.84176				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.34000	104.88890	9.34000	104.86261				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	101.84156				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.48000	105.80645	11.48000	105.77401				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	101.91108				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	101.91934				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	108.31273				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.16500	102.82707	8.16500	102.80446				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	99.08486	10.98000	99.05577				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	100.59009	11.00000	100.56050				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.51791				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.27000	103.48610	11.27000	103.45494				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.56279				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.46696				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	102.03163				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/12/2019 Spot Bond					0.00000	100.47752				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	100.46965				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.61388				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	100.76312				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.39998				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.39238				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.46954				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	97.35564				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.47209				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	103.55992				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.79637				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.79122				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.35096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	101.16197				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.53834				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	99.74007				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	100.45249				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	100.56381				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	103.37268				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	102.53008				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	107.31100				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.15300				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	107.43900				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.67088				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	105.12500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.67033				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	147.72000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	108.04900				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.70700				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.28000				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	148.69000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	100.51547				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.49254				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	102.60623				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	150.32000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.06500	109.16031	8.06500	109.13686				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.28000	156.11830	4.28000	156.08244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.43000	117.00792	6.43000	116.97437				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.67000	115.65591	6.67000	115.62202				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	100.58027				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.28205				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.72018				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.03039				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	104.16645				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.33500	105.17128	9.33500	105.14520				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.09000	102.77121	9.09000	102.74612				0.00	0	7,000,000
Total CLN464 SPOT										0.00	0	7,000,000
Total For CLN464										0.00	0	7,000,000
CLN464 On 14/03/2020 Spot Bond					0.00000	100.54715				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	100.28092				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.21893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.22320				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.39624				0.00	3,060,000,000	3,060,000,000
Total CLN472 SPOT										0.00	3,060,000,000	3,060,000,000
Total For CLN472										0.00	3,060,000,000	3,060,000,000
CLN472 On 23/06/2021 Spot Bond					0.00000	101.00643				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.52053				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	28.63487	100.00000	28.57183				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	101.00240				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.33678				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.79035				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	102.29424				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.26500	106.10230	8.26500	106.07882				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.96372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			11.77000	105.89460	11.77000	106.18237				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			8.57000	103.23358	8.57000	103.21004				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	100.37771				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	101.22263				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 20/06/2022 Spot Bond					0.00000	100.52025				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN492 On 07/06/2022 Spot Bond			10.76500	106.43274	10.76500	106.56470				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	100.96932				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN494 On 04/09/2024 Spot Bond			8.97000	105.26477	8.97000	105.23940				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN495 On 04/09/2024 Spot Bond					0.00000	102.35704				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN496 On 08/06/2022 Spot Bond					0.00000	103.06556				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN497 On 20/05/2021 Spot Bond					0.00000	101.23694				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	99.97765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	99.95237				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	99.95037				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	99.95037				0.00	0	200,000,000
Total CLN504 SPOT										0.00	0	200,000,000
Total For CLN504										0.00	0	200,000,000
CLN504 On 24/10/2020 Spot Bond					0.00000	101.81158				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.93514				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	101.19439				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	99.95309				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.56484				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	102.10349	9.96000	100.64293				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	102.96665	10.01000	104.41816				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	101.14063				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	100.18089	9.60000	100.15411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN52(On 12/03/2023 Spot Bond					0.00000	100.66278				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52(On 17/09/2020 Spot Bond					0.00000	100.51571				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52(On 27/02/2023 Spot Bond					0.00000	101.03565				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52(On 13/05/2021 Spot Bond					0.00000	101.39371				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52(On 09/09/2022 Spot Bond			9.20000	100.76897	9.20000	100.74407				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52(On 24/04/2021 Spot Bond					0.00000	101.82212				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52(On 26/04/2023 Spot Bond					0.00000	101.84772				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52(On 21/02/2024 Spot Bond					0.00000	104.63748				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52(On 25/11/2022 Spot Bond					0.00000	102.18302				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52(On 29/11/2021 Spot Bond					0.00000	103.06721				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53(On 12/03/2021 Spot Bond					0.00000	100.63593				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53(On 12/03/2023 Spot Bond					0.00000	100.66278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.12526				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.49525				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	99.78609				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.81000	9.81000	9.81000	104.64201				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	97.83709				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.84045				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.39278				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	100.61990				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	99.79172				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	113.95400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	100.98920				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
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond					0.00000	101.55123				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN545 On 17/01/2024 Spot Bond					0.00000	99.79494				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN546 On 21/08/2026 Spot Bond			9.28000	105.03487	9.28000	105.00899				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.33000	103.41275	9.33000	103.38685				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			9.42000	107.52250	9.42000	107.49561				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			4.46000	4.46000	4.46000	128.78210				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	259.57845				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN550 On 07/12/2025 Spot Bond			4.46000	4.46000	4.46000	128.78210				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN551 On 03/03/2020 Spot Bond				100.00000	0.00000	111.71500				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN552 On 20/12/2023 Spot Bond					0.00000	117.09700				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	100.55619				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	101.39704				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	101.40959				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	101.09292				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	99.77563				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	118.59100				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.44886				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.76077	10.16000	104.12224				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.28000	106.80423	9.28000	108.15002				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.53016				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	101.13941				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	99.77027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.86922				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.39372				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.50514				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.52062				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.51000	104.86217	9.51000	106.18653				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	101.45683				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	101.45563				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	101.39845				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.56885				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	98.70700				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	100.52573				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	99.79197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	100.17543				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	99.97209				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	101.41763				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	100.95133				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.63527				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	99.80549				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.86446				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.63651				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.72048				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.53483				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.51751				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.62725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	100.93245				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.65000	123.30445	4.65000	127.58610				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	101.08101				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.77177				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	100.28794				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	101.08101				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	101.28568				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	100.16890				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.67978				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.51751				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.51751				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.83708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.52330				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	101.49876				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	101.33938				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	99.86669				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	101.20076				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond					0.00000	101.02200				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	103.00069	9.32000	102.91841				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	100.84921				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	99.86736				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	100.54523				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	100.46194				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN613 SPOT									0.00	0	0
Total For CLN613									0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	100.22828			0.00	0	0
Total CLN614 SPOT									0.00	0	0
Total For CLN614									0.00	0	0
CLN614 On 30/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,000,000,000
Total CLN615 SPOT									0.00	0	3,000,000,000
Total For CLN615									0.00	0	3,000,000,000
CLN615 On 18/04/2028 Spot Bond			8.58500	97.05609	8.58500	97.03380			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN81 On 20/06/2020 Spot Bond					0.00000	100.47464			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	101.27175			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			8.37000	116.06783	8.37000	116.04182			0.00	0	300,000,000
Total COJ05 SPOT									0.00	0	300,000,000
Total For COJ05									0.00	0	300,000,000
COJ05 On 23/03/2021 Spot Bond			8.24500	103.90059	8.24500	103.87753			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ07 On 22/06/2026 Spot Bond			9.84000	111.19852	9.84000	111.16934		8,265,600,000,000.00	840,000,000	210,000,000	
Total COJ08 SPOT								8,265,600,000,000.00	840,000,000	210,000,000	
Total For COJ08								8,265,600,000,000.00	840,000,000	210,000,000	
COJ08 On 09/06/2024 Spot Bond			8.75000	108.77862	8.75000	108.75317		0.00	0	0	
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.40500	99.31164	9.40500	99.28671		0.00	0	0	
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT01 On 03/04/2028 Spot Bond			10.97500	95.98204	10.97500	95.95402		0.00	0	100,000,000	
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT02 On 05/06/2028 Spot Bond			10.93000	95.16183	10.93000	95.13416		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.38500	11.38500	11.38500	101.41694				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.51809				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.78762				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.40121				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	100.22745				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.24197				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.65685				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.65644				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.24046				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.66809				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.37135				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	100.28717				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	96.85221				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.87498				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	101.14743				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.51299				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.25000	9.25000	9.25000	108.83190				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.17263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.01500	104.36544	8.01500	104.34303				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			8.02000	102.03464	8.02000	102.01281				0.00	0	0
Total DV22 SPOT										0.00	0	0
Total For DV22										0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	78.81366	100.00000	78.65150				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			8.23000	106.30955	8.23000	106.28625			11,560,791,282,000.00	1,404,713,400	3,150,300,100	
Total DV23 SPOT									11,560,791,282,000.00	1,404,713,400	3,150,300,100	
Total For DV23									11,560,791,282,000.00	1,404,713,400	3,150,300,100	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.82195	100.00000	16.78492			0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.82195	100.00000	16.78492			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			8.47000	105.74321	8.47000	105.71937			0.00	0	0	
Total DV24 SPOT									0.00	0	0	
Total For DV24									0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.37214	9.69000	101.34608			0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.37214	9.69000	101.34608			0.00	0	0	
Total DV24/R2023 SPOT									0.00	0	0	
Total For DV24/R2023									0.00	0	0	
DV29 On 18/02/2029 Spot Bond			10.85500	97.05909	10.85500	97.03120			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	101.42920	10.10000	101.40204			0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.42920	10.10000	101.40204			0.00	0	0	
Total DV29/R213 SPOT									0.00	0	0	
Total For DV29/R213									0.00	0	0	
DVF20 On 29/11/2019 Spot Bond					0.00000	101.01371			0.00	0	0	
Total DVF20 SPOT									0.00	0	0	
Total For DVF20									0.00	0	0	
DVF20I On 28/03/2020 Spot Bond					0.00000	100.34398			0.00	0	8,000,000,000	

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 DVF20B SPOT										0.00	0	8,000,000,000
Total For DVF20B										0.00	0	8,000,000,000
DVF20(On 31/08/2020 Spot Bond					0.00000	100.98878				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	101.94710				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.97718				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.74638				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22(On 29/08/2022 Spot Bond					0.00000	101.65022				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	101.76759				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	103.29131				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.64540				0.00	0	450,000,000
Total DVF25 SPOT										0.00	0	450,000,000
Total For DVF25										0.00	0	450,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	100.75923				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	100.16564				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30(On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.80433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVFB21 SPOT									0.00	0	0
Total For DVFB21									0.00	0	0
DVFB21 On 31/05/2024 Spot Bond					0.00000	100.84938			0.00	0	0
Total DVFB25 SPOT									0.00	0	0
Total For DVFB25									0.00	0	0
DVFB25 On 31/05/2026 Spot Bond					0.00000	101.22258			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	60.60805	100.00000	60.47464			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			8.09500	106.69209	8.09500	106.66908			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			8.17000	111.33733	8.17000	111.31310			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			7.87500	101.41173	7.87500	101.39057			0.00	0	0
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.97500	104.53466	7.97500	104.51221			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			8.88000	104.54615	8.88000	104.52120			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			4.65500	103.14083	4.65500	103.11597			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.38000	94.51849	4.38000	94.49653			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.95009	2.25000	126.92782			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.29000	130.80384	4.29000	130.77377				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			4.32000	116.17686	4.32000	116.15004				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			4.16000	115.12776	4.16000	115.10167				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			4.31500	105.39448	4.31500	105.37010				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			4.35000	96.17577	4.35000	96.15350				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.95009	2.25000	126.92782				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	109.15535				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	107.43127				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	102.96400				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.69500	104.27910	7.69500	104.25770				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.66500	104.87909	7.66500	104.85742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.93000	104.76014	9.93000	104.73255				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			10.65500	10.65500	10.65500	98.87709				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			10.70500	10.70500	10.70500	99.60853				0.00	0	999,999,900
Total EMM05 SPOT										0.00	0	999,999,900
Total For EMM05										0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.08000	10.08000	10.08000	103.40892				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.93000	9.93000	9.93000	104.31480				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.94000	10.94000	10.94000	87.13017				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	102.14552				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.99652				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.75781				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.18954				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.73604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.62279				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.86927				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.55354				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.14914				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	102.05821				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	101.00416				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.85599				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.69091				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.70308				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	100.62439				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.63727				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 06/11/2019 Spot Bond					0.00000	101.44972				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4 On 04/03/2020 Spot Bond					0.00000	100.77570				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	100.55399				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.91279				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.95103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11I 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
EQT00I On 03/06/2022 Spot Bond					0.00000	100.83642				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00I On 03/06/2024 Spot Bond					0.00000	100.85094				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01I 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
ERS3B1 On 17/05/2022 Spot Bond					0.00000	101.21297				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B1 On 17/08/2022 Spot Bond					0.00000	101.17830				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	101.26835				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	101.18522				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	110.57300	10.00000	110.54400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.66904				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	101.17831				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	101.21984				0.00	160,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	160,000,000	40,000,000
Total For ERSA25									0.00	160,000,000	40,000,000
ERSA2 On 17/05/2022 Spot Bond					0.00000	101.16726			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	101.15056			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			8.47000	106.38257	8.47000	106.35859		78,039,192,000.00		9,213,600	2,321,287,900
Total ES23 SPOT								78,039,192,000.00		9,213,600	2,321,287,900
Total For ES23								78,039,192,000.00		9,213,600	2,321,287,900
ES23/R On 25/01/2023 Spot Bond			10.00000	102.06275	10.00000	102.03569		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			9.40000	92.77277	9.40000	92.74950		143,135,680,000.00		15,227,200	4,819,683,800
Total ES26 SPOT								143,135,680,000.00		15,227,200	4,819,683,800
Total For ES26								143,135,680,000.00		15,227,200	4,819,683,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.16844	7.85000	100.14738		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			10.73000	77.41920	10.70000	77.57501		198,144,472,000.00		18,466,400	2,043,216,500
Total ES33 SPOT								198,144,472,000.00		18,466,400	2,043,216,500
Total For ES33								198,144,472,000.00		18,466,400	2,043,216,500
ES33/R On 15/09/2033 Spot Bond			7.50000	100.50697	7.50000	100.48664		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			11.05000	82.85907	11.05000	82.83472		100,104,160,000.00		9,059,200	1,092,720,300
Total ES42 SPOT								100,104,160,000.00		9,059,200	1,092,720,300
Total For ES42								100,104,160,000.00		9,059,200	1,092,720,300
ES42/R On 25/04/2042 Spot Bond			8.50000	103.89495	8.50000	103.87132		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.90825				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.61410				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.63085				0.00	120,000,000	30,000,000
Total EXX05 SPOT										0.00	120,000,000	30,000,000
Total For EXX05										0.00	120,000,000	30,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.45958				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.47471				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.60429	100.00000	12.57375				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	20.51375	100.00000	20.46405				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.56916				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.36271				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.47052				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	101.18251				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	101.29338				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	101.33063				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.80721				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	101.11817				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT019 On 16/10/2019 Spot Bond					0.00000	101.24151				0.00	0	0
Total FNT019 SPOT										0.00	0	0
Total For FNT019										0.00	0	0
FNT020 On 05/11/2019 Spot Bond					0.00000	101.04025				0.00	0	0
Total FNT020 SPOT										0.00	0	0
Total For FNT020										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	103.30871				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	102.86049				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	101.25712				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	100.50600				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.56395				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	100.90200				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.01256				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			10.06500	10.06500	10.06500	103.40251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	101.86618				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.39815				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	103.67179				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	103.45510				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			10.06500	102.99202	10.06500	102.96439				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	105.55952				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	103.30154				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	106.53760				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.82091				0.00	0	1,270,000,000
Total FRB23 SPOT										0.00	0	1,270,000,000
Total For FRB23										0.00	0	1,270,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.22044				0.00	40,000,000	10,000,000
Total FRB24 SPOT										0.00	40,000,000	10,000,000
Total For FRB24										0.00	40,000,000	10,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.53070				0.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB25 SPOT										0.00	40,000,000	10,000,000
Total For FRB25										0.00	40,000,000	10,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.97907				0.00	2,200,000,000	3,100,000,000
Total FRB26 SPOT										0.00	2,200,000,000	3,100,000,000
Total For FRB26										0.00	2,200,000,000	3,100,000,000
FRB27 On 03/06/2026 Spot Bond			9.96000	104.66477	9.96000	104.63697				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			3.44000	159.02578	3.44000	158.99282				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.66000	3.66000	3.66000	297.56922				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.88500	3.88500	3.88500	132.48010				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			4.12000	177.80338	4.12000	177.76318				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.26000	4.26000	4.26000	94.59141				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			4.49500	4.49500	4.49500	208.94344				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			4.98500	87.09767	4.98500	87.07596				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.87000	91.02984	4.87000	91.00744				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.75000	7.75000	7.75000	91.67431				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			8.51000	8.51000	8.51000	66.05610				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			8.56000	8.56000	8.56000	65.27874				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			4.83000	4.83000	4.83000	126.46463				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	101.44765				0.00	352,380,000	117,460,000
Total FRC178 SPOT										0.00	352,380,000	117,460,000
Total For FRC178										0.00	352,380,000	117,460,000
FRC18: On 06/08/2023 Spot Bond					0.00000	93.36686				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	110.57300	10.00000	110.54400				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	101.48841				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.52895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC21: On 07/11/2019 Spot Bond					0.00000	101.54866				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.58717				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.09000	156.77012	4.09000	156.73491				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	101.22342				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			4.95000	153.84648	4.95000	153.80839				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	100.71937				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	104.90213				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	109.91291				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	105.02999				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	110.22579				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	109.75562				0.00	0	0

Contract 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	105.00643				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	104.91430				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	104.37429				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	104.67376				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	104.32963				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	103.45812				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	104.79140				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	102.11868				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	109.09209				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	103.44694				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	101.60981				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	100.56593				0.00	0	0

Contract 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	100.43793				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	104.08507				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	100.27608				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.82281				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	99.97807				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	99.88845				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.12998				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	100.56899				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	104.54020				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond					0.00000	101.71462				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond					0.00000	101.18019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270: On 30/01/2023 Spot Bond					0.00000	101.74756				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.82255				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272: On 02/05/2028 Spot Bond			9.80000	104.27460	9.80000	104.24750				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274: On 12/12/2020 Spot Bond					0.00000	100.63958				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275: On 12/12/2020 Spot Bond					0.00000	100.64104				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond					0.00000	100.80884				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	100.26412				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	101.16602				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279: On 20/12/2023 Spot Bond					0.00000	100.50285				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	105.13486				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282: On 26/01/2021 Spot Bond					0.00000	102.92870				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283: On 11/11/2024 Spot Bond					0.00000	101.70859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.54687				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.34916				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond					0.00000	101.67968				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	101.67968				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond					0.00000	100.46047				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	100.51821				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	102.03163				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.47223				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	101.89976				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.87708				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	101.41674				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	101.36962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.38482				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.20572				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	100.55374				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	102.07473				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	100.70417				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	101.57959				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	98.99388				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.20080				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.73849				0.00	0	571,500,000
Total FRC305 SPOT										0.00	0	571,500,000
Total For FRC305										0.00	0	571,500,000
FRC305 On 27/02/2023 Spot Bond					0.00000	100.98588				0.00	0	483,500,000
Total FRC306 SPOT										0.00	0	483,500,000
Total For FRC306										0.00	0	483,500,000
FRC306 On 12/08/2020 Spot Bond					0.00000	101.26001				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	101.08886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	100.45431				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	100.49663				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	100.06000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.58000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	100.52828				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	99.33000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.73000	4.73000	4.73000	154.55053				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.67000	4.67000	4.67000	154.75370				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			4.65000	4.65000	4.65000	154.82151				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			680,000,000,000,000.00	16,800,000,000	16,800,000,000	
Total FRD33U SPOT									30,000,000,000,000.00	16,800,000,000	16,800,000,000	
Total For FRD33U									30,000,000,000,000.00	16,800,000,000	16,800,000,000	
FRI33 On 28/02/2033 Spot Bond			5.00000	86.45478	5.00000	86.43307			0.00	0	0	
Total FRI33 SPOT									0.00	0	0	
Total For FRI33									0.00	0	0	
FRI38 On 31/01/2038 Spot Bond			4.95500	98.73824	4.95500	98.71379			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.52537				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.16024				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.92322				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	102.94403				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	101.27071				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.92431				0.00	620,000,000	620,000,000
Total FRJ25 SPOT										0.00	620,000,000	620,000,000
Total For FRJ25										0.00	620,000,000	620,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.79564				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.80359				0.00	0	1,640,000,000
Total FRJ27 SPOT										0.00	0	1,640,000,000
Total For FRJ27										0.00	0	1,640,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.32236				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
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			3.81800	3.81800	3.81800	104.98217				0.00	0	0

Contract 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
FRS100 On 31/01/2038 Spot Bond			4.20000	4.20000	4.20000	109.69014				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond					0.00000	101.73028				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.73028				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			4.34000	107.57232	4.34000	107.54743				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.34500	212.39029	4.34500	212.34097				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			5.13000	96.38744	5.13000	96.36313				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			4.37500	4.37500	4.37500	211.65607				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.38000	129.31959	4.38000	129.28954				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	117.71408	3.70500	117.68884				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.73000	101.86427	4.73000	101.83966				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.49500	208.99281	4.49500	208.94344				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.54500	207.87511	4.54500	207.82573				0.00	0	0

Contract 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			3.91000	165.03538	3.91000	115.84018				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			4.57500	207.20802	4.57500	207.15865				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.70000	89.19178	5.70000	89.16795				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			5.19000	164.27046	5.19000	164.22862				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			5.23000	95.07484	5.23000	95.05061				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			4.71000	170.19037	4.71000	170.14923				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.77000	169.43722	4.77000	169.39599				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			5.08500	196.26002	5.08500	196.21056				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	101.52842				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			5.16000	95.99134	5.16000	95.96706				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			5.41500	5.41500	5.41500	92.67973				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.96000	98.67010	4.96000	98.64567				0.00	0	0

Contract 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			4.58000	171.83535	4.58000	171.79440				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.85500	201.10690	4.85500	201.05746				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			4.71000	170.19037	4.71000	170.14923				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			4.71000	170.19037	4.71000	170.14923				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			5.00000	166.58518	5.00000	166.54359				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			4.68000	127.42902	4.68000	127.39839				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.79000	157.80623	3.79000	157.77204				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			5.06000	165.85020	5.06000	165.80854				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			5.10000	165.36228	5.10000	165.32058				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			4.65000	127.61666	4.65000	127.58608				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			4.52000	172.60069	4.52000	172.55983				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			5.11000	5.11000	5.11000	165.19883				0.00	0	0

Contract 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	12.15576				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	13.39097				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	15.92659				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	18.25181				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	11.42977				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	12.38410				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	14.56780				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	16.54738				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	10.45805				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	10.47256				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.23467				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	14.94997				0.00	0	0

Contract 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	102.01836				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	102.14617				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	13.15276				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	13.15275				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	15.25543				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	100.51470				0.00	0	900,000,000
Total FRS180 SPOT										0.00	0	900,000,000
Total For FRS180										0.00	0	900,000,000
FRS180 On 27/09/2025 Spot Bond					0.00000	100.30790				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	96.95119				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	97.16002				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	112.16775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	109.28399				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	118.91661				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	114.50778				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 16/03/2020 Spot Bond					0.00000	112.58756				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond					0.00000	109.56061				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond					0.00000	99.56320				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	108.56905				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	44.68349				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	38.56675				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.45454				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	103.15796				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	101.58719				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20 On 12/08/2025 Spot Bond					0.00000	101.41752				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20 On 06/08/2025 Spot Bond					0.00000	101.06536				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20 On 04/03/2020 Spot Bond					0.00000	100.26060				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS20 On 11/09/2020 Spot Bond					0.00000	98.29168				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS20 On 15/03/2021 Spot Bond					0.00000	97.55112				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	299.75756				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.35000	3.35000	3.35000	300.96944				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			4.07000	4.07000	4.07000	293.14325				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			3.58000	158.53656	3.58000	158.50311				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.69587				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			3.28000	159.58720	3.28000	159.55480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.55160				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			4.18000	102.82302	4.18000	102.79966				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.86500	76.50321	3.86500	109.76440				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.84000	3.84000	3.84000	132.77456				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.87000	3.87000	3.87000	132.57817				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.26000	4.26000	4.26000	291.11924				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.34800	103.74811	7.34800	103.72737				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.47000	101.39439	7.47000	101.37407				0.00	0	200,000,000
Total FRX20 SPOT										0.00	0	200,000,000
Total For FRX20										0.00	0	200,000,000
FRX23 On 28/02/2023 Spot Bond			7.83000	7.83000	7.83000	100.58806				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.20700	114.09531	8.20700	114.07024				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.18000	104.50478	9.18000	104.47928				0.00	0	0
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.62000	104.77129	8.62000	104.74713				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.69000	108.97838	8.69000	108.95292				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			9.01000	108.70675	9.01000	108.68071				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			9.27500	104.96467	9.27500	104.93881				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			9.44500	101.64744	9.44500	101.62195				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.48000	107.79616	9.48000	107.76888				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			10.49000	77.92643	10.49000	77.90466				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.18980				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	101.27443				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.04563				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.46556				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.41861				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.13919				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 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
FS6D1 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
FS6E1 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	103.19844				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.84105				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.00961				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.02153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.09898				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	101.19422				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	101.25370				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	103.27055	4.15000	103.24711				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	103.19985				0.00	0	6,000,000,000

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 GRT07 SPOT										0.00	0	6,000,000,000
Total For GRT07										0.00	0	6,000,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	102.29645				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.79864				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.21311				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.85298				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.13464				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	101.14423				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			8.81000	104.26438	8.81000	104.23982				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.84455				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	101.53476				0.00	0	6,000,000,000
Total GRT19 SPOT										0.00	0	6,000,000,000
Total For GRT19										0.00	0	6,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	101.25954				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.73000	100.36097	9.73000	100.33492				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	99.85005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.04877				0.00	840,000,000	2,000,000,000
Total GRT23 SPOT										0.00	840,000,000	2,000,000,000
Total For GRT23										0.00	840,000,000	2,000,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	100.68600				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.79665				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	102.03747				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.37487				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.63993				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.65553				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.10774				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.95854				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	99.80834				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	99.80314				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	99.79569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.27757				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	100.21163				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	100.20791				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T2U SPOT										0.00	0	0
Total For H6T2U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T4U SPOT										0.00	0	0
Total For H7T4U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000,000
Total HC2T4 SPOT										0.00	0	35,000,000,000
Total For HC2T4										0.00	0	35,000,000,000
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.91068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.60164				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	99.95532				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	99.95480				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.36285				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	100.21999				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	100.70653				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.55025				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.54715				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	110.57300	10.00000	110.54400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.33168				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	100.22062				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	100.21205				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			7.38000	103.68464	7.38000	103.66422				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	58.30560	100.00000	58.17725				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.85000	295.57288	3.85000	295.50819				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.16000	4.16000	4.16000	295.17373				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			4.33000	79.27868	4.33000	96.42950				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.57500	91.95129	10.57500	91.92554				0.00	0	690,000,000
Total HWAY34 SPOT										0.00	0	690,000,000
Total For HWAY34										0.00	0	690,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.81714	100.00000	10.79332				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			10.57500	91.68453	10.57500	91.65885				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	10.81683	100.00000	10.79301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	99.92040				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	101.75036				0.00	0	3,400,000,000
Total HWF12 SPOT										0.00	0	3,400,000,000
Total For HWF12										0.00	0	3,400,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				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			3.23000	136.86795	3.23000	136.84034			876,753,138,000,000.00	271,440,600,000	279,091,598,300	
Total I2025 SPOT									876,753,138,000,000.00	271,440,600,000	279,091,598,300	
Total For I2025									876,753,138,000,000.00	271,440,600,000	279,091,598,300	
I2029 On 31/03/2029 Spot Bond			3.39000	101.85076	3.39000	101.82971			195,780,035,292,000.00	57,752,222,800	59,661,720,200	
Total I2029 SPOT									195,780,035,292,000.00	57,752,222,800	59,661,720,200	
Total For I2029									195,780,035,292,000.00	57,752,222,800	59,661,720,200	
I2033 On 28/02/2033 Spot Bond			3.50000	102.49897	3.50000	102.47739			106,801,800,000,000.00	30,514,800,000	73,767,345,000	
Total I2033 SPOT									106,801,800,000,000.00	30,514,800,000	73,767,345,000	
Total For I2033									106,801,800,000,000.00	30,514,800,000	73,767,345,000	
I2038 On 31/01/2038 Spot Bond			3.58000	119.84313	3.58000	119.81783			324,062,960,400,000.00	90,520,380,000	226,412,772,800	
Total I2038 SPOT									324,062,960,400,000.00	90,520,380,000	226,412,772,800	
Total For I2038									324,062,960,400,000.00	90,520,380,000	226,412,772,800	
I2046 On 31/03/2046 Spot Bond			3.61000	110.98951	3.61000	110.96593			431,418,826,000,000.00	119,506,600,000	149,353,034,200	
Total I2046 SPOT									431,418,826,000,000.00	119,506,600,000	149,353,034,200	
Total For I2046									431,418,826,000,000.00	119,506,600,000	149,353,034,200	
I2050 On 31/12/2050 Spot Bond			3.63000	115.39112	3.63000	115.36661			102,667,290,000,000.00	28,283,000,000	227,501,658,383	
Total I2050 SPOT									102,667,290,000,000.00	28,283,000,000	227,501,658,383	
Total For I2050									102,667,290,000,000.00	28,283,000,000	227,501,658,383	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.00373				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			8.28500	8.28500	8.28500	105.21584				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.37963				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	99.81297				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.78441				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	101.07569				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			3.92000	294.81827	3.92000	294.75320				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.72997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.33207				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	101.09304				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.46090				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	101.12354				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.42358				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.69618				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	101.23159				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	99.89649				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.41176				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	101.27831				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.15022				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	99.95757				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.13940			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	102.02826			0.00	0	0
Total IBL130 SPOT									0.00	0	0
Total For IBL130									0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.32778			0.00	0	0
Total IBL131 SPOT									0.00	0	0
Total For IBL131									0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.33142			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.60268			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.33000	3.33000	3.33000	159.37891			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400			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			8.12500	101.43477	8.12500	101.41268			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			7.88500	102.62409	7.88500	102.60253		630,800,000,000.00	80,000,000	20,000,000	
Total IBL50 SPOT								630,800,000,000.00	80,000,000	20,000,000	
Total For IBL50								630,800,000,000.00	80,000,000	20,000,000	
IBL60 On 17/02/2024 Spot Bond			8.93000	106.17563	8.93000	106.15042		4,375,700,000,000.00	490,000,000	980,000,000	
Total IBL60 SPOT								4,375,700,000,000.00	490,000,000	980,000,000	
Total For IBL60								4,375,700,000,000.00	490,000,000	980,000,000	
IBL65 On 29/07/2021 Spot Bond					0.00000	102.00309			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			3.43000	159.06081	3.43000	159.02788			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.61265				0.00	400,000,000	200,000,000
Total IBL75 SPOT										0.00	400,000,000	200,000,000
Total For IBL75										0.00	400,000,000	200,000,000
IBL77 On 25/11/2020 Spot Bond					0.00000	101.89412				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			9.02000	106.45379	9.02000	106.42827				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	102.25575				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.86500	107.64166	7.86500	107.61909				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	38.41912	100.00000	38.33455				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	101.10322				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	99.89042				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.89103				0.00	0	1,000,000,000
Total IBL95 SPOT										0.00	0	1,000,000,000
Total For IBL95										0.00	0	1,000,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.83516				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.71000	104.22642	8.71000	104.20161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	10.27062	100.00000	10.24801				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			7.91500	104.30524	7.91500	104.28312				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.11455				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.03000	105.68322	9.03000	105.65785				0.00	0	10,882,995,400
Total IDC06 SPOT										0.00	0	10,882,995,400
Total For IDC06										0.00	0	10,882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.51155				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.35500	104.08636	11.35500	104.04338				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.93922				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.80886				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.53000	110.20016	9.53000	110.17213				0.00	0	6,000,000,000
Total IDC11 SPOT										0.00	0	6,000,000,000
Total For IDC11										0.00	0	6,000,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	102.23351				0.00	0	0
Total IDC12 SPOT										0.00	0	0
Total For IDC12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.50038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.30727				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.78452				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.58544				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.46276				0.00	0	10,000,000,000
Total IDCG17 SPOT										0.00	0	10,000,000,000
Total For IDCG17										0.00	0	10,000,000,000
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.61176				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.63731				0.00	1,000,000,000	1,000,000,000
Total IDCG19 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IDCG19										0.00	1,000,000,000	1,000,000,000
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.91241				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.54496				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	5.66650	100.00000	5.65397				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			8.43000	104.08133	8.43000	104.05785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.02500	100.93971	8.02500	100.91800				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN402U On 15/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN402U SPOT										0.00	0	0
Total For IN402U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.89620				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.58872				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.70404				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.92275				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	89.35502				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.51335				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.95805				0.00	0	1,420,000,000
Total INLV01 SPOT										0.00	0	1,420,000,000
Total For INLV01										0.00	0	1,420,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	103.17335				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	103.47284				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			10.16500	105.22901	10.16500	105.20065				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.81822				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC26U SPOT										0.00	0	0
Total For IPC26U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.82768				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.69568				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.53587				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.37530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.37961				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.38392				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.51107				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	101.18828				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.55345				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.53404				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	102.05029				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.37038				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	101.38594				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.32773				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.73068				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	100.19293				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.52625				0.00	0	0
Total IPFC25 SPOT										0.00	0	0
Total For IPFC25										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.52835	2.75000	100.52089				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.67000	147.44931	6.67000	147.40600				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			5.23000	5.23000	5.23000	124.01241				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			5.23000	5.23000	5.23000	124.01241				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.75883				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	103.33225				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			10.06500	104.93949	10.06500	104.91150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.12756			0.00	1,000,000,000	2,000,000,000
Total IV035 SPOT									0.00	1,000,000,000	2,000,000,000
Total For IV035									0.00	1,000,000,000	2,000,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	106.32455			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.48890			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			5.53000	5.53000	5.53000	151.87300			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	104.32601			0.00	188,000,000	94,000,000
Total IV040 SPOT									0.00	188,000,000	94,000,000
Total For IV040									0.00	188,000,000	94,000,000
IV041 On 29/09/2021 Spot Bond			10.41500	103.05946	10.41500	103.03072			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	106.25893			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			10.30500	10.30500	10.30500	108.84246			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	102.11361			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			4.48000	155.43581	4.48000	155.39927			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.59521			0.00	0	4,000,000,000
Total IV046 SPOT									0.00	0	4,000,000,000
Total For IV046									0.00	0	4,000,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	100.58915			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.37000	162.11143	5.37000	162.06940				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.88260				0.00	0	0
Total IVA961 SPOT										0.00	0	0
Total For IVA961										0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.74599				0.00	0	0
Total IVA962 SPOT										0.00	0	0
Total For IVA962										0.00	0	0
IVA963 On 24/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.60975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA963 SPOT										0.00	0	0
Total For IVA963										0.00	0	0
IVA964 On 31/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.47388				0.00	0	0
Total IVA964 SPOT										0.00	0	0
Total For IVA964										0.00	0	0
IVA965 On 07/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.32919				0.00	0	0
Total IVA965 SPOT										0.00	0	0
Total For IVA965										0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.25000	7.25000	7.25000	99.19220				0.00	0	0
Total IVA966 SPOT										0.00	0	0
Total For IVA966										0.00	0	0
IVA969 On 05/12/2019 Spot Bond			7.25000	7.25000	7.25000	98.78347				0.00	0	0
Total IVA969 SPOT										0.00	0	0
Total For IVA969										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.62959				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			7.35000	7.35000	7.35000	98.12290				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.45000	7.45000	7.45000	97.96054				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			7.45000	7.45000	7.45000	97.92138				0.00	0	0
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				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	100.21765				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.93500	104.27590	7.93500	104.25386				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.18606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.56678				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.59742				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.09907				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			8.78500	107.57349	8.78500	107.54822				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	100.22983				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.86618				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	100.23346				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.74112				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.63874				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.23104				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.06165				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			8.43500	105.77557	8.43500	105.75182				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.17826				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.58131				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.91803				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.70117				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.68610				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.88977				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.80024				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.04145				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.08246				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.85586				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.75601				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.82373				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.37106				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.65610				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.65260				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.67357				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	101.43684				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.81220				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	100.91740				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.15116				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	100.29643				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.04115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	101.41945				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	101.18521				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.54190				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	100.42232				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.03995				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.94242				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.53096				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	100.22862				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			8.14000	108.51820	8.14000	108.49455				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.08789				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.06932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01(On 15/09/2020 Spot Bond					0.00000	100.82143				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.90439				0.00	5,240,000,000	5,210,000,000
Total KAP012 SPOT										0.00	5,240,000,000	5,210,000,000
Total For KAP012										0.00	5,240,000,000	5,210,000,000
KAP013 On 24/05/2022 Spot Bond					0.00000	101.01571				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	99.73682				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	102.14066				0.00	0	10,000,000,000
Total KAP11 SPOT										0.00	0	10,000,000,000
Total For KAP11										0.00	0	10,000,000,000
KSB009 On 05/08/2020 Spot Bond					0.00000	102.58091				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			9.52000	121.29491	9.52000	121.26425				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.71190				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.93500	103.70528	7.93500	103.68298				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	103.47368	9.62000	103.44677				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	101.14190	9.71000	101.11595				0.00	0	0

Contract 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	103.14620				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.12466				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.70928				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.63088				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			8.47000	107.47862	8.47000	107.45425				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.36095				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.96531				0.00	0	10,000,000
Total LBK23 SPOT										0.00	0	10,000,000
Total For LBK23										0.00	0	10,000,000
LBK24 On 10/10/2024 Spot Bond			8.84000	105.75935	8.84000	105.73436				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.76582				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.73924				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			10.00500	107.40793	10.00500	107.37944				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.59500	106.74887	8.59500	106.72433				0.00	0	0

Contract 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	100.43387			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.06480			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.50326			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.36502			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.31381			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	100.31085			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	100.33708			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			7.51500	102.72863	7.51500	102.70803			300,600,000,000.00	40,000,000	590,000,000
Total LGL04 SPOT									300,600,000,000.00	40,000,000	590,000,000
Total For LGL04									300,600,000,000.00	40,000,000	590,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.48638			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			8.87000	103.58446	8.87000	103.55991			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.97783			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.70265			0.00	0	0

Contract 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	104.06379				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.02225				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC11U SPOT										0.00	0	0
Total For LHC11U										0.00	0	0
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC12U SPOT										0.00	0	0
Total For LHC12U										0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.46500	105.88439	12.46500	105.84867				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.01148				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.77941				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.99544				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	101.62531				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	102.10513				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.17774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.33927				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.33199				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	101.38358				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.64626				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.52891				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	99.90024				0.00	0	0
Total MAQ148 SPOT										0.00	0	0
Total For MAQ148										0.00	0	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	99.02771				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
MAQ15 On 09/10/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total MAQ158 SPOT										0.00	0	0
Total For MAQ158										0.00	0	0
MAQ15 On 18/10/2019 Spot Bond					0.00000	99.83667				0.00	0	0
Total MAQ159 SPOT										0.00	0	0
Total For MAQ159										0.00	0	0
MAQ16 On 21/10/2019 Spot Bond					0.00000	99.79524				0.00	0	0
Total MAQ160 SPOT										0.00	0	0
Total For MAQ160										0.00	0	0
MAQ16 On 25/10/2019 Spot Bond					0.00000	99.70574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ161 SPOT										0.00	0	0
Total For MAQ161										0.00	0	0
MAQ16 On 31/10/2019 Spot Bond					0.00000	99.58534				0.00	0	0
Total MAQ162 SPOT										0.00	0	0
Total For MAQ162										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.52967				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.12937				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.34881				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	101.11735				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.63816				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.66093				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	100.19223				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	100.20021				0.00	0	4,240,000,000
Total MBF065 SPOT										0.00	0	4,240,000,000
Total For MBF065										0.00	0	4,240,000,000
MBP03 On 11/04/2020 Spot Bond					0.00000	99.95855				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	100.97972				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03 On 02/11/2022 Spot Bond					0.00000	101.53159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.03872				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	101.05783				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	99.89740				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.64720				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.59376				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	100.26468				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	100.26791				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.02672				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.97363				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	100.26470				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	100.26793				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.03267				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	112.87904			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			7.92000	103.48519	7.92000	103.46311			0.00	0	1,960,000,000
Total MMIG02 SPOT									0.00	0	1,960,000,000
Total For MMIG02									0.00	0	1,960,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.15249			0.00	80,000,000	20,000,000
Total MMIG03 SPOT									0.00	80,000,000	20,000,000
Total For MMIG03									0.00	80,000,000	20,000,000
MMIG0 On 12/08/2025 Spot Bond			10.98000	10.98000	10.98000	103.10216			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			9.27000	105.60587	9.27000	105.57987			0.00	0	1,056,800,000
Total MMIG05 SPOT									0.00	0	1,056,800,000
Total For MMIG05									0.00	0	1,056,800,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	101.75853			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	100.50334			0.00	400,000,000	200,000,000
Total MMIG07 SPOT									0.00	400,000,000	200,000,000
Total For MMIG07									0.00	400,000,000	200,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	112.96267			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	100.52613			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	101.48396			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	100.69784			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	101.01269			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	101.77741				0.00	370,000,000	370,000,000
Total MTN10 SPOT										0.00	370,000,000	370,000,000
Total For MTN10										0.00	370,000,000	370,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.19246				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.51940				0.00	0	8,000,000,000
Total MTN12 SPOT										0.00	0	8,000,000,000
Total For MTN12										0.00	0	8,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.85788				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	101.33887				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.37033				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.91669				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.94260				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.97274				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.85149				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.87564				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.36494				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.78349				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.22157				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	101.17309				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	101.16016				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	100.58399				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.61384				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.60508				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.47206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N6E26 SPOT									0.00	0	0
Total For N6E26									0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.55859			0.00	0	0
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.85865			0.00	0	0
Total N6G26 SPOT									0.00	0	0
Total For N6G26									0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.41143			0.00	0	0
Total N7A20 SPOT									0.00	0	0
Total For N7A20									0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.43286			0.00	0	0
Total N7B25 SPOT									0.00	0	0
Total For N7B25									0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.50786			0.00	0	0
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.57148			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.62987			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			8.39000	102.86833	8.39000	102.84535			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.40500	104.18434	7.40500	104.16364			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.87000	105.66509	8.87000	105.64016			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.98000	104.54369	9.98000	104.51602			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.88462			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.59279			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.61408			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.59000	104.67449	7.59000	104.65331		303,600,000,000.00	40,000,000	300,981,700	
Total NBK11A SPOT								303,600,000,000.00	40,000,000	300,981,700	
Total For NBK11A								303,600,000,000.00	40,000,000	300,981,700	
NBK12 On 19/03/2021 Spot Bond			7.55500	102.98266	7.55500	102.96168		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	100.53025	9.38000	100.50493		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			8.67000	104.39116	8.67000	104.36682		0.00	0	2,300,000,000	
Total NBK13A SPOT								0.00	0	2,300,000,000	
Total For NBK13A								0.00	0	2,300,000,000	
NBK14 On 25/06/2021 Spot Bond			7.48500	105.53906	7.48500	105.51787		0.00	0	0	
Total NBK14A SPOT								0.00	0	0	
Total For NBK14A								0.00	0	0	
NBK15 On 11/02/2022 Spot Bond			7.73500	103.63150	7.73500	103.61013		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			8.63000	104.89986	8.63000	104.87577		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			8.72000	110.67110	8.72000	110.64529		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			8.35500	103.84961	8.35500	103.82639		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			8.26500	106.63519	8.26500	106.61159		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.98000	110.47782	8.98000	110.45130				359,200,000,000.00	40,000,000	10,000,000
Total NBK20A SPOT										359,200,000,000.00	40,000,000	10,000,000
Total For NBK20A										359,200,000,000.00	40,000,000	10,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	100.47536				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			9.74000	107.08607	9.74000	107.05840				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			8.25000	108.82549	8.25000	108.80158				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			9.25000	110.74469	9.25000	110.71749				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.39850				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			9.33000	113.24788	9.33000	113.21982				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.34654				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			8.57000	8.57000	8.57000	107.49797				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	104.09021				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	19.84468	100.00000	19.80100				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	105.06029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.54000	112.35709	9.54000	112.32864				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			8.21000	107.64505	8.21000	107.62152				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	101.66168				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			8.98000	109.61651	8.98000	109.59035				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			8.20500	106.34049	8.20500	106.31725				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	102.09256				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/On 09/11/2023 Spot Bond			8.24000	107.91152	8.24000	107.88785				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.24740				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.39267				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	103.08581				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	105.75358				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.83077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.75500	10.75500	10.75500	59.68621				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	106.04494				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	101.41126				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	102.08588				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	103.25043				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	101.40261				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	102.14082				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.44662				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	103.10717				0.00	0	2,550,000,000
Total NBK47B SPOT										0.00	0	2,550,000,000
Total For NBK47B										0.00	0	2,550,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	101.27573				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.66194				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.71973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.08761				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.14947				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.51865				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	101.15523				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	102.68235				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.51672				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.54299				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.56357				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.59369				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46713				0.00	0	1,500,000,000
Total NCLN82 SPOT										0.00	0	1,500,000,000
Total For NCLN82										0.00	0	1,500,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			9.92500	103.16410	9.92500	103.13665				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46458				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			9.96000	102.43083	9.96000	102.40348				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46713				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47110				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47621				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.43829				0.00	2,300,000,000	37,750,000,000
Total NCLN94 SPOT										0.00	2,300,000,000	37,750,000,000
Total For NCLN94										0.00	2,300,000,000	37,750,000,000
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.94593				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	99.87566				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	102.27878				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	101.91396				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			8.56500	104.94751	8.56500	104.92359				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	108.12753				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.68603			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	101.71805			0.00	0	0
Total NET52 SPOT									0.00	0	0
Total For NET52									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.50250			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	105.48863			0.00	0	5,400,000
Total NGL02 SPOT									0.00	0	5,400,000
Total For NGL02									0.00	0	5,400,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.28328			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.68573			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	103.32282			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.22395			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	99.99980			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	105.59371			0.00	0	1,010,000,000
Total NGLT1A SPOT									0.00	0	1,010,000,000
Total For NGLT1A									0.00	0	1,010,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.49999			0.00	40,000,000	10,000,000
Total NGLT1B SPOT									0.00	40,000,000	10,000,000
Total For NGLT1B									0.00	40,000,000	10,000,000
NGT10 On 25/03/2024 Spot Bond					0.00000	100.78219			0.00	0	70,000,000
Total NGT103 SPOT									0.00	0	70,000,000
Total For NGT103									0.00	0	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGT10 On 15/01/2025 Spot Bond					0.00000	103.58889				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				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	105.50673	13.50000	105.46929				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	99.81615				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	99.80644				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.90887				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	102.18512				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	101.12296				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	101.28383				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.76107				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.76766				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.54500	4.54500	4.54500	207.82573				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI210 On 31/03/2028 Spot Bond			4.08000	4.08000	4.08000	178.29327			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.98500	3.98500	3.98500	131.82840			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			4.24000	4.24000	4.24000	94.75119			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			4.73000	4.73000	4.73000	101.83966			0.00	0	0
Total NI38 SPOT									0.00	0	0
Total For NI38									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.09000	4.09000	4.09000	131.14803			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			4.48000	4.48000	4.48000	128.65563			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			4.55000	4.55000	4.55000	172.17664			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.93000	167.44733	4.93000	167.40587			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			4.44500	105.99828	4.44500	105.97347			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			7.31500	103.49259	7.31500	103.47239			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond					0.00000	100.17392				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.35242				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.51433				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.53564				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			100.00000	100.00000	100.00000	100.00000				0.00	0	37,312,500,000
Total NN015 SPOT										0.00	0	37,312,500,000
Total For NN015										0.00	0	37,312,500,000
NN016 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	108.87347				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.13554				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	101.17310				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.65332				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	100.67515				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	101.54184				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN09U SPOT									0.00	0	0
Total For NN09U									0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	94.86604			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	94.86604			0.00	0	4,000,000,000
Total NNF03 SPOT									0.00	0	4,000,000,000
Total For NNF03									0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	98.04881			0.00	0	0
Total NNF04 SPOT									0.00	0	0
Total For NNF04									0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	99.45303			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	102.12313			0.00	0	0
Total NNF06 SPOT									0.00	0	0
Total For NNF06									0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	99.70716			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	99.58012			0.00	0	0
Total NNF08 SPOT									0.00	0	0
Total For NNF08									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.95000	8.95000	8.95000	102.23929			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	101.21703			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	101.15239			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	101.15376			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2: On 22/05/2021 Spot Bond					0.00000	101.10810				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1: On 22/05/2020 Spot Bond			8.14500	8.14500	8.14500	102.87019				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1: On 22/05/2052 Spot Bond					0.00000	101.14990				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2: On 22/05/2023 Spot Bond					0.00000	101.20578				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2: On 22/05/2022 Spot Bond					0.00000	101.17320				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			8.34500	8.34500	8.34500	102.89472				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1: On 22/05/2020 Spot Bond					0.00000	101.20584				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	101.33582				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.06500	116.55550	8.06500	116.53046				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.05000	186.86170	4.05000	186.81978				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.23000	116.19940	10.23000	116.16773				0.00	0	6,140,000,000
Total NRA028 SPOT										0.00	0	6,140,000,000
Total For NRA028										0.00	0	6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.46470	100.00000	16.42826				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	102.12852			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	102.11462			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	101.44469			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.78653			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	102.06394			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	100.21173			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.68118			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.76908			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	101.18486			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	101.23390			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			7.54000	103.60024	7.54000	103.57905			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML04 On 19/03/2020 Spot Bond					0.00000	100.85951			0.00	0	300,000,000
Total OML04 SPOT									0.00	0	300,000,000
Total For OML04									0.00	0	300,000,000
OML05 On 19/03/2020 Spot Bond			8.01000	8.01000	8.01000	101.27939		640,800,000,000.00		80,000,000	1,520,000,000
Total OML05 SPOT								640,800,000,000.00		80,000,000	1,520,000,000
Total For OML05								640,800,000,000.00		80,000,000	1,520,000,000
OML06 On 19/03/2022 Spot Bond			8.87000	103.70647	8.87000	103.68175			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			10.08000	104.21604	10.08000	104.18788			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	101.37962			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			8.87000	105.90071	8.87000	105.87547			0.00	0	1,006,787,600
Total OML09 SPOT									0.00	0	1,006,787,600
Total For OML09									0.00	0	1,006,787,600
OML10 On 14/09/2025 Spot Bond			10.18000	105.90726	10.18000	105.87838			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.76862			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM38 On 12/06/2020 Spot Bond					0.00000	100.65193			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	101.46034			0.00	1,200,000,000	600,000,000
Total PMM44 SPOT									0.00	1,200,000,000	600,000,000
Total For PMM44									0.00	1,200,000,000	600,000,000
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.97566			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.95292			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.00966			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.90689			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			100.00000	100.00000	100.00000	100.00000		630,000,000,000,000.00	16,300,000,000	8,100,000,000	
Total PMM53 SPOT								10,000,000,000,000.00	16,300,000,000	8,100,000,000	
Total For PMM53								10,000,000,000,000.00	16,300,000,000	8,100,000,000	
PPC00: On 31/10/2019 Spot Bond					0.00000	101.51396			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.14860			0.00	40,000,000	10,000,000
Total PRE2A2 SPOT									0.00	40,000,000	10,000,000
Total For PRE2A2									0.00	40,000,000	10,000,000
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.19602			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	101.29079			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2C On 20/02/2022 Spot Bond					0.00000	101.30433			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	101.31786			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.20000	115.47767	8.18000	115.56789		067,405,046,280,000.00	3,057,000,615,400	2,050,486,049,400	
Total R186 SPOT								17,405,046,280,000.00	057,000,615,400	050,486,049,400	
Total For R186								17,405,046,280,000.00	057,000,615,400	050,486,049,400	
R197 On 07/12/2023 Spot Bond			2.85000	306.61213	2.85000	306.55325		62,780,940,000,000.00	22,028,400,000	37,116,539,900	
Total R197 SPOT								12,780,940,000,000.00	22,028,400,000	37,116,539,900	
Total For R197								12,780,940,000,000.00	22,028,400,000	37,116,539,900	
R202 On 07/12/2033 Spot Bond			3.54500	231.69131	3.54500	231.64249		206,094,247,000,000.00	58,136,600,000	287,332,443,300	
Total R202 SPOT								16,094,247,000,000.00	58,136,600,000	287,332,443,300	
Total For R202								16,094,247,000,000.00	58,136,600,000	287,332,443,300	
R2023 On 28/02/2023 Spot Bond			7.28500	102.21912	7.27000	102.24370		058,747,282,157,000.00	1,106,211,020,200	1,217,396,557,700	
Total R2023 SPOT								18,747,282,157,000.00	106,211,020,200	217,396,557,700	
Total For R2023								18,747,282,157,000.00	106,211,020,200	217,396,557,700	
R2030 On 31/01/2030 Spot Bond			8.85500	95.82040	8.85500	95.79785		601,891,724,815,000.00	519,694,153,000	507,968,121,900	
Total R2030 SPOT								11,891,724,815,000.00	519,694,153,000	507,968,121,900	
Total For R2030								11,891,724,815,000.00	519,694,153,000	507,968,121,900	
R2032 On 31/03/2032 Spot Bond			9.19000	93.32722	9.19000	93.30431		471,030,142,706,000.00	812,952,137,400	543,706,103,200	
Total R2032 SPOT								11,030,142,706,000.00	812,952,137,400	543,706,103,200	
Total For R2032								11,030,142,706,000.00	812,952,137,400	543,706,103,200	
R2035 On 28/02/2035 Spot Bond			9.47500	96.15412	9.47500	96.12953		383,260,282,285,000.00	673,695,016,600	1,180,463,115,700	
Total R2035 SPOT								13,260,282,285,000.00	673,695,016,600	180,463,115,700	
Total For R2035								13,260,282,285,000.00	673,695,016,600	180,463,115,700	
R2037 On 31/01/2037 Spot Bond			9.60000	92.41921	9.60000	92.39567		566,406,335,360,000.00	788,167,326,600	762,353,562,900	
Total R2037 SPOT								16,406,335,360,000.00	788,167,326,600	762,353,562,900	
Total For R2037								16,406,335,360,000.00	788,167,326,600	762,353,562,900	
R2040 On 31/01/2040 Spot Bond			9.74500	95.17333	9.74500	95.14873		362,817,337,432,000.00	447,698,033,600	607,355,490,200	
Total R2040 SPOT								12,817,337,432,000.00	447,698,033,600	607,355,490,200	
Total For R2040								12,817,337,432,000.00	447,698,033,600	607,355,490,200	
R2044 On 31/01/2044 Spot Bond			9.81000	91.91163	9.81000	91.88772		605,937,511,238,000.00	1,386,945,719,800	1,295,422,381,300	
Total R2044 SPOT								15,937,511,238,000.00	386,945,719,800	295,422,381,300	
Total For R2044								15,937,511,238,000.00	386,945,719,800	295,422,381,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Spot Bond			9.79500	90.98667	9.79500	90.96264			693,282,428,940,500.00	1,397,986,975,900	236,365,186,900
Total R2048 SPOT									13,282,428,940,500.00	397,986,975,900	236,365,186,900
Total For R2048									13,282,428,940,500.00	397,986,975,900	236,365,186,900
R207 On 15/01/2020 Spot Bond			6.90000	101.75904	6.90000	101.74016			313,260,000,000,000.00	45,400,000,000	49,200,000,000
Total R207 SPOT									13,260,000,000,000.00	45,400,000,000	49,200,000,000
Total For R207									13,260,000,000,000.00	45,400,000,000	49,200,000,000
R208 On 31/03/2021 Spot Bond			6.63500	100.34045	6.63500	100.32256			471,342,420,500,000.00	824,618,300,000	592,082,264,700
Total R208 SPOT									1,342,420,500,000.00	824,618,300,000	592,082,264,700
Total For R208									1,342,420,500,000.00	824,618,300,000	592,082,264,700
R209 On 31/03/2036 Spot Bond			9.49000	73.43861	9.46000	73.61838			830,354,917,784,000.00	1,246,612,741,600	129,561,741,500
Total R209 SPOT									10,354,917,784,000.00	246,612,741,600	129,561,741,500
Total For R209									10,354,917,784,000.00	246,612,741,600	129,561,741,500
R210 On 31/03/2028 Spot Bond			3.37000	188.04692	3.37000	188.00819			20,790,878,000,000.00	6,169,400,000	46,417,983,200
Total R210 SPOT									20,790,878,000,000.00	6,169,400,000	46,417,983,200
Total For R210									20,790,878,000,000.00	6,169,400,000	46,417,983,200
R212 On 31/01/2022 Spot Bond			2.80000	161.28629	2.78000	161.32698			315,789,720,000,000.00	469,924,900,000	316,155,097,100
Total R212 SPOT									15,789,720,000,000.00	469,924,900,000	316,155,097,100
Total For R212									15,789,720,000,000.00	469,924,900,000	316,155,097,100
R213 On 28/02/2031 Spot Bond			9.08500	86.15297	9.05500	86.32138			341,237,455,790,000.00	367,775,174,000	361,329,995,300
Total R213 SPOT									11,237,455,790,000.00	367,775,174,000	361,329,995,300
Total For R213									11,237,455,790,000.00	367,775,174,000	361,329,995,300
R214 On 28/02/2041 Spot Bond			9.72000	71.92776	9.72000	71.90890			076,209,319,012,000.00	522,243,757,100	384,494,629,700
Total R214 SPOT									16,209,319,012,000.00	522,243,757,100	384,494,629,700
Total For R214									16,209,319,012,000.00	522,243,757,100	384,494,629,700
RCG01 On 24/10/2019 Spot Bond					0.00000	101.83415			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02U On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05U On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06U On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.22000			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	101.40009			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.88929			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.56182			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.17640			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.01004			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.05393			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.63367			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.14522			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.43462			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.34646			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.57279				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	100.36287				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	100.37316				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.38386				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	100.21457				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	101.09066				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	101.12962				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	99.86693				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	101.18663				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.76146				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.55843				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
REB16: On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB16U SPOT										0.00	0	0
Total For REB16U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REBC1 On 21/11/2019 Spot Bond					0.00000	101.11472				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	99.84606				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	100.06155				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.06976				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.71998				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond					0.00000	101.49105				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	101.10661				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	100.00000				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	100.00000				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	103.42086				0.00	0	300,000,000
Total RED702 SPOT										0.00	0	300,000,000
Total For RED702										0.00	0	300,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	100.06428				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	102.53718				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.71985			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.88299			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.57947			0.00	40,000,000	10,000,000
Total RES38 SPOT									0.00	40,000,000	10,000,000
Total For RES38									0.00	40,000,000	10,000,000
RES40 On 13/10/2022 Spot Bond					0.00000	99.88973			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.94040			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			7.82000	107.72468	7.82000	107.70211				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.92000	105.16322	8.92000	105.13816				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			10.67500	100.90989	10.67500	100.88122				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.79504				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	101.91692				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	101.31619				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	102.44131				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	102.66101				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.47000	108.98661	9.47000	108.95921				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	101.92953				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK25 On 25/04/2021 Spot Bond					0.00000	106.23816			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			8.81500	110.46338	8.81500	110.43734			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.59720			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.47619			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.60000	107.05670	7.60000	107.03488			0.00	0	35,000,000
Total SBS19 SPOT									0.00	0	35,000,000
Total For SBS19									0.00	0	35,000,000
SBS20 On 15/05/2026 Spot Bond			8.55000	111.47131	8.55000	111.44595		342,000,000,000.00		40,000,000	10,000,000
Total SBS20 SPOT								342,000,000,000.00		40,000,000	10,000,000
Total For SBS20								342,000,000,000.00		40,000,000	10,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	105.00828			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			8.17500	108.43657	8.17500	108.41296			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.89000	99.65869	8.89000	99.63515			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			9.01000	107.41082	9.01000	107.38496		8,109,000,000,000.00		900,000,000	225,000,000
Total SBS31 SPOT								8,109,000,000,000.00		900,000,000	225,000,000
Total For SBS31								8,109,000,000,000.00		900,000,000	225,000,000
SBS34 On 19/09/2024 Spot Bond			8.98000	104.96390	8.98000	104.93856			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.81755			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			7.61000	101.63538	7.61000	101.61467			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			8.55000	104.04434	8.55000	104.02067			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			9.29000	104.64676	9.29000	104.62094			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			7.87000	104.81034	7.87000	104.78836			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.94087			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.97500	109.47696	7.97500	109.45370			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			8.57000	114.01369	8.57000	113.98770			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	114.51261	9.03500	114.48512			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	102.05727			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.98500	109.29445	7.98500	109.27119			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	103.20921			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	101.81740			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS49 On 31/01/2022 Spot Bond					0.00000	102.71470			0.00	0	500,000,000
Total SBS49 SPOT									0.00	0	500,000,000
Total For SBS49									0.00	0	500,000,000
SBS50 On 31/01/2022 Spot Bond			8.45000	103.86837	8.45000	103.84501			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.07500	9.07500	9.07500	104.28556			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	105.63604			0.00	0	2,490,000,000
Total SBS52 SPOT									0.00	0	2,490,000,000
Total For SBS52									0.00	0	2,490,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.67931			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	100.92265			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.93259			0.00	0	150,000,000
Total SBS55 SPOT									0.00	0	150,000,000
Total For SBS55									0.00	0	150,000,000
SBS56 On 12/06/2022 Spot Bond			7.86500	105.48466	7.86500	105.46243			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	102.27062			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.90411			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	99.99995			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	100.69294			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS62 On 31/01/2024 Spot Bond					0.00000	102.12499				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.84401				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.53663				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	101.24631				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.28933				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	100.30461				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	296.65490	3.75000	296.59077				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			4.64500	4.64500	4.64500	205.61226				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.91289				0.00	900,000,000	3,939,487,400
Total SBT101 SPOT										0.00	900,000,000	3,939,487,400
Total For SBT101										0.00	900,000,000	3,939,487,400
SBT102 On 30/09/2022 Spot Bond					0.00000	106.72272				0.00	0	259,165,800
Total SBT102 SPOT										0.00	0	259,165,800
Total For SBT102										0.00	0	259,165,800
SBT103 On 31/03/2024 Spot Bond					0.00000	102.40335				0.00	100,000,000	25,000,000
Total SBT103 SPOT										0.00	100,000,000	25,000,000
Total For SBT103										0.00	100,000,000	25,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	106.04481				0.00	1,000,000,000	1,000,000,000
Total SBT201 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBT201										0.00	1,000,000,000	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
SBT202 On 03/12/2023 Spot Bond					0.00000	101.95584			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			9.32000	107.26831	9.32000	107.24161			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	99.83199			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	99.96699			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	99.96713			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	97.51142			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.74026			0.00	40,000,000	10,000,000
Total SLI4 SPOT									0.00	40,000,000	10,000,000
Total For SLI4									0.00	40,000,000	10,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.34032			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	101.26862			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	101.30601			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.26873				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	101.37762				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.38053				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.38809				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	101.31353				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.51481				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.44465				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.47757				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	100.01503				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	101.11746				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.97000	108.20242	8.97000	108.17648				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	101.44565				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.30730				0.00	0	5,000,000,000
Total SOLB01 SPOT										0.00	0	5,000,000,000
Total For SOLB01										0.00	0	5,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.58468				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.42424				0.00	800,000,000	200,000,000
Total SPDA11 SPOT										0.00	800,000,000	200,000,000
Total For SPDA11										0.00	800,000,000	200,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.97030				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.12350				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	101.16079				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	101.79093				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	100.29529				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	100.55025				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG006 On 18/06/2022 Spot Bond					0.00000	100.58265				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG007 On 18/06/2024 Spot Bond					0.00000	100.49773				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SS039U On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS048U SPOT									0.00	0	0
Total For SS048U									0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS049U SPOT									0.00	0	0
Total For SS049U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS052U SPOT									0.00	0	0
Total For SS052U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.71000	100.04436	7.71000	100.02367			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.93500	98.56408	7.93500	98.54313			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.93500	98.56408	7.93500	98.54313			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			4.64500	4.64500	4.64500	127.61740			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			9.68000	107.33558	9.68000	107.30786			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.92500	75.52789	10.92500	75.50571			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 07/12/2023 Spot Bond					0.00000	100.83672			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.52844			0.00	40,000,000	10,000,000
Total SSN033 SPOT									0.00	40,000,000	10,000,000
Total For SSN033									0.00	40,000,000	10,000,000
SSN03: On 02/06/2020 Spot Bond					0.00000	100.89184			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	101.24747			0.00	40,000,000	10,000,000
Total SSN035 SPOT									0.00	40,000,000	10,000,000
Total For SSN035									0.00	40,000,000	10,000,000
SSN03: On 01/06/2021 Spot Bond					0.00000	100.95746			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.91948			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	99.88839			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			8.67000	103.66318	8.67000	103.63915			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			4.62000	103.43629	4.62000	103.41160			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.82642			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	101.77212			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	99.92240			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05(On 08/12/2023 Spot Bond			3.88000	3.88000	3.88000	295.18433			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond					0.00000	100.28508			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05(On 26/10/2020 Spot Bond					0.00000	101.81342			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			6.41700	105.77286	6.41700	105.75461			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05(On 26/10/2022 Spot Bond					0.00000	101.78631			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05(On 03/11/2022 Spot Bond					0.00000	101.54293			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05(On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06(On 05/10/2022 Spot Bond					0.00000	100.04009			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			4.59000	4.59000	4.59000	171.66722			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			4.03000	4.03000	4.03000	131.53630			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			4.96000	4.96000	4.96000	98.64567			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			4.23000	4.23000	4.23000	94.83120			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.55000	4.55000	4.55000	172.17664			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.01884			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.00634			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.97558			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.56205			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.55337			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	100.48903			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	99.88671			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond					0.00000	103.11700				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond					0.00000	105.46101				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN081 On 27/08/2024 Spot Bond					0.00000	101.05895				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN082 On 12/09/2025 Spot Bond					0.00000	100.68594				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN083 On 05/11/2023 Spot Bond					0.00000	101.56945				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN084 On 07/12/2033 Spot Bond			4.42000	4.42000	4.42000	210.63380				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN085 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
SSN086 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
SSN087 On 10/10/2019 Spot Bond					0.00000	104.04289				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN088 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
SSN089 On 21/12/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN090 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			9.20000	99.33717	9.20000	99.31276				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	101.19533				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			7.81500	103.54224	7.81500	103.52067				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	101.17394				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			7.91500	103.34419	7.91500	103.32239				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.08408				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			7.86500	102.84223	7.86500	102.82067				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	101.24997				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.13955				0.00	438,620,400	109,655,100
Total T14A10 SPOT										0.00	438,620,400	109,655,100
Total For T14A10										0.00	438,620,400	109,655,100
T14A11 On 21/11/2021 Spot Bond					0.00000	101.16595				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.65217	8.55000	104.62836				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	101.05314				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T16OM On 21/08/2020 Spot Bond					0.00000	101.05113				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	100.50785				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	101.67128				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.68597				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.62434				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.44151				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.13898				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	100.56164				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.55144				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	100.88088				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	100.23450				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	100.33137				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.81799				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.79932				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	101.19489				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.43814				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.42366				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16€ On 25/04/2020 Spot Bond					0.00000	101.60808				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.93450				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.95193				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.29067				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.01500	102.31721	8.01500	102.29537				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.68044				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0

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			7.90500	102.70404	7.90500	102.68240			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.22587			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	101.22720			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	101.26570			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	101.21995			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	101.22189			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	101.31878			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	101.32939			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	101.33205			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.33809			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.39173			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.75575			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	101.75575				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.79539				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.74964				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.78218				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.24558				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.18453				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.66500	108.54642	7.66500	108.52423				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	101.18629				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.16261				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.82500	106.51132	7.82500	106.48912				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	101.26547				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.61034				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	101.20975			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	102.28804			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.45667			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	101.28934			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.72866			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	104.11370			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.53296			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.12606			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	101.15274			0.00	0	0
Total TH15A2 SPOT									0.00	0	0
Total For TH15A2									0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.74139			0.00	0	0
Total TH15A3 SPOT									0.00	0	0
Total For TH15A3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.37460			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.98106			0.00	0	0
Total TH15A5 SPOT									0.00	0	0
Total For TH15A5									0.00	0	0

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 21/11/2020 Spot Bond					0.00000	101.10747			0.00	0	0
Total TH15A7 SPOT									0.00	0	0
Total For TH15A7									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.12086			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	101.18196			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	101.17133			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.84370			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	101.24434			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.76847			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	101.21249			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.58690			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	102.21603			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.49486			0.00	0	0
Total TH15D3 SPOT									0.00	0	0
Total For TH15D3									0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	101.10092			0.00	0	0
Total TH16A1 SPOT									0.00	0	0
Total For TH16A1									0.00	0	0

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 21/08/2024 Spot Bond					0.00000	101.12616				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	106.49068	8.49000	101.11327				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.15804				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	101.19919				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	101.48422				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			7.65500	7.65500	7.65500	103.08708				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	77.38000	100.00000	77.22555				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.57300	10.00000	110.54400				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.80221				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.80340				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			8.46000	102.32088	8.46000	102.29759				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.97000	103.26787	8.97000	103.24298				0.00	0	0
Total TL25 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 TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.10849				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.63888				0.00	40,000,000	10,000,000
Total TL27 SPOT										0.00	40,000,000	10,000,000
Total For TL27										0.00	40,000,000	10,000,000
TL28 On 24/04/2025 Spot Bond			9.26000	104.36272	9.26000	104.33691				0.00	0	10,000,000,000
Total TL28 SPOT										0.00	0	10,000,000,000
Total For TL28										0.00	0	10,000,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.84111				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.66886				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.68529				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	100.25991				0.00	0	0
Total TLC08 SPOT										0.00	0	0
Total For TLC08										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.47361				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			7.81000	103.03785	7.81000	103.01617				0.00	0	13,904,000,000
Total TN20 SPOT										0.00	0	13,904,000,000
Total For TN20										0.00	0	13,904,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	52.92116	100.00000	52.80340				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	38.10055	100.00000	38.01668				0.00	0	0
Total TN21U 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 TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.61000	111.98562	8.61000	111.95997			1,752,488,010,000.00	203,541,000	15,350,181,800
Total TN23 SPOT									1,752,488,010,000.00	203,541,000	15,350,181,800
Total For TN23									1,752,488,010,000.00	203,541,000	15,350,181,800
TN23/R On 06/11/2023 Spot Bond			100.00000	18.54366	100.00000	18.50284			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			9.67000	100.57269	9.67000	100.54690			34,241,470,000.00	3,541,000	24,879,127,000
Total TN25 SPOT									34,241,470,000.00	3,541,000	24,879,127,000
Total For TN25									34,241,470,000.00	3,541,000	24,879,127,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.43560	100.00000	11.41044			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			9.92000	98.00039	9.92000	97.97461			0.00	0	1,700,000,000
Total TN27 SPOT									0.00	0	1,700,000,000
Total For TN27									0.00	0	1,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.48746	100.00000	12.45998			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			10.55500	99.67501	10.55500	99.64700			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.08920	8.00000	118.06389			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			11.62000	93.24022	11.62000	93.21145			0.00	0	8,500,000,000
Total TN40 SPOT									0.00	0	8,500,000,000
Total For TN40									0.00	0	8,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.02861	10.75000	100.00000			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	110.57300	10.00000	110.54400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			7.97500	105.05093	7.97500	105.02860			319,000,000,000.00	40,000,000	10,000,000
Total TPDA08 SPOT									319,000,000,000.00	40,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA08										319,000,000,000.00	40,000,000	10,000,000
TRA2A: On 14/12/2020 Spot Bond			8.16500	104.75317	8.16500	104.73027				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.96500	7.96500	7.96500	104.98307				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.59683				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.61232				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	102.34516				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.70204				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.86235				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.86235				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	101.29953				0.00	0	28,216,663
Total TRA3A2 SPOT										0.00	0	28,216,663
Total For TRA3A2										0.00	0	28,216,663
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.33310				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			8.38000	105.38220	8.38000	105.35869				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.29193				0.00	0	13,278,430
Total TRA3A6 SPOT										0.00	0	13,278,430

Contract 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 TRA3A6										0.00	0	13,278,430
TRA3A On 14/11/2022 Spot Bond					0.00000	101.32094				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.55187				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.51999				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	99.90049				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	99.89258				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	99.88862				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			8.67000	100.49200	8.67000	101.95126				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	99.87445				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
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

Contract 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 TRQ14U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP22E On 19/03/2020 Spot Bond					0.00000	96.21377			0.00	0	0
Total TSP228 SPOT									0.00	0	0
Total For TSP228									0.00	0	0
TSP22E On 10/10/2019 Spot Bond					0.00000	99.97919			0.00	0	0
Total TSP229 SPOT									0.00	0	0
Total For TSP229									0.00	0	0
TSP23C On 09/04/2020 Spot Bond					0.00000	96.13269			0.00	0	0
Total TSP230 SPOT									0.00	0	0
Total For TSP230									0.00	0	0
TSP23I On 07/11/2019 Spot Bond					0.00000	99.39608			0.00	0	0
Total TSP231 SPOT									0.00	0	0
Total For TSP231									0.00	0	0
TSP23J On 07/05/2020 Spot Bond					0.00000	95.53600			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TSP23K On 09/07/2020 Spot Bond					0.00000	94.42518			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP23L On 13/02/2020 Spot Bond					0.00000	97.45055			0.00	0	0
Total TSP234 SPOT									0.00	0	0
Total For TSP234									0.00	0	0
TSP23M On 13/08/2020 Spot Bond					0.00000	94.84937			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0
TSP23N On 12/03/2020 Spot Bond					0.00000	96.92476			0.00	0	0
Total TSP236 SPOT									0.00	0	0
Total For TSP236									0.00	0	0
TU1A1I On 31/01/2025 Spot Bond					0.00000	101.74587			0.00	0	0
Total TU1A11 SPOT									0.00	0	0
Total For TU1A11									0.00	0	0
TU1B1I On 31/01/2025 Spot Bond					0.00000	102.08491			0.00	0	0
Total TU1B11 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 TU1B11									0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	103.21976			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.42168			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TWC281 SPOT									0.00	0	0
Total For TWC281									0.00	0	0
TWC30 On 09/10/2019 Spot Bond					0.00000	101.85914			0.00	0	0
Total TWC307 SPOT									0.00	0	0
Total For TWC307									0.00	0	0
TWC30 On 16/10/2019 Spot Bond					0.00000	101.75487			0.00	0	0
Total TWC308 SPOT									0.00	0	0
Total For TWC308									0.00	0	0
TWC30 On 24/10/2019 Spot Bond					0.00000	101.51625			0.00	0	0
Total TWC309 SPOT									0.00	0	0
Total For TWC309									0.00	0	0
TWC31 On 30/10/2019 Spot Bond					0.00000	101.39482			0.00	0	0
Total TWC310 SPOT									0.00	0	0
Total For TWC310									0.00	0	0
TWC31 On 13/11/2019 Spot Bond					0.00000	101.11724			0.00	0	0
Total TWC311 SPOT									0.00	0	0
Total For TWC311									0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.93421			0.00	0	0
Total TWC312 SPOT									0.00	0	0
Total For TWC312									0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.83735			0.00	0	0
Total TWC313 SPOT									0.00	0	0
Total For TWC313									0.00	0	0
TWC31 On 04/12/2019 Spot Bond					0.00000	100.69597			0.00	0	0
Total TWC314 SPOT									0.00	0	0
Total For TWC314									0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	100.09897			0.00	1,500,000,000	1,500,000,000
Total TWC315 SPOT									0.00	1,500,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC315										0.00	1,500,000,000	1,500,000,000
UG21 On 02/03/2021 Spot Bond			8.14500	104.40686	8.14500	104.38397				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			10.08000	106.65268	10.08000	106.62387				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9 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
VCJB1 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

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

Contract 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 VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
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

Contract 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 VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
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

Contract 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 VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.70711				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	100.37433				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.02215				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.87655				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.66231				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.34566				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	101.01011				0.00	0	4,000,000,000
Total VKE14 SPOT										0.00	0	4,000,000,000
Total For VKE14										0.00	0	4,000,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0

Contract 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 VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB08U										0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR853U SPOT										0.00	0	0
Total For VR853U										0.00	0	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR854U SPOT										0.00	0	0
Total For VR854U										0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR856U SPOT										0.00	0	0
Total For VR856U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
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
WHL01 On 10/10/2020 Spot Bond					0.00000	100.37382				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	100.61380				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

Contract 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 WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	101.11000				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.90500	104.56311	6.90500	104.54382				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			7.21000	105.99802	7.21000	105.97762				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	36.32151	100.00000	36.24155				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.24e+017	435,962,476,994	797,634,835,323
Total for SPOT :										1.24e+017	435,962,476,994	797,634,835,323
Total Futures										1.24e+017	435,962,477,166	797,635,722,739
Total Options										0.00	0	207,681
Grand Total:										1.24e+017	435,962,477,166	797,635,930,420