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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/02/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/02/2020 Bond Future			10.82500	79.66973	10.82500	79.66973			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.03262	76.78145	10.96183	77.18360			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.16257	78.14459	11.08401	78.58241			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.29262	75.74388	11.21331	76.17748			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.12500	81.04071	11.12500	81.04071			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.35011	77.49898	11.25896	78.09314			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.47560	78.87499	11.37662	79.50853			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.60040	76.01524	11.49968	76.64789			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			135.56562	135.56562	135.56562	135.56562			0.00	0	0
I2025 On 07/05/2020 Bond Future			138.65552	138.65552	137.97222	137.97222			415,966,560.00	3,000	2,037
I2025 On 06/08/2020 Bond Future			139.65082	139.65082	139.00600	139.00600			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.16786	142.16786	141.49096	141.49096			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2021			143.19818	143.19818	142.42544	142.42544			0.00	0	0
Total I2025 Future											415,966,560.00	3,000	2,037
Total For I2025											415,966,560.00	3,000	2,037
I2029	On	06/02/2020			100.56392	100.56392	100.56392	100.56392			0.00	0	0
I2029	On	07/05/2020			101.65847	101.65847	101.11618	101.11618			0.00	0	3,765
I2029	On	06/08/2020			103.48795	103.48795	102.97321	102.97321			0.00	0	0
I2029	On	05/11/2020			104.21473	104.21473	103.67573	103.67573			0.00	0	0
Total I2029 Future											0.00	0	3,765
Total For I2029											0.00	0	3,765
I2033	On	06/02/2020			100.46878	100.46878	100.46878	100.46878			0.00	0	0
I2033	On	07/05/2020			101.02566	101.02566	101.06703	101.06703			0.00	0	6,960
I2033	On	06/08/2020			102.84364	102.84364	102.92312	102.92312			0.00	0	0
I2033	On	05/11/2020			103.48088	103.48088	103.54669	103.54669			0.00	0	0
Total I2033 Future											0.00	0	6,960
Total For I2033											0.00	0	6,960
I2038	On	06/02/2020			114.95950	114.95950	114.95950	114.95950			0.00	0	0
I2038	On	07/05/2020			116.95259	116.95259	117.00027	117.00027			0.00	0	10,867
I2038	On	06/08/2020			117.36996	117.36996	117.46151	117.46151			0.00	0	0
I2038	On	05/11/2020			119.48537	119.48537	119.56123	119.56123			0.00	0	0
Total I2038 Future											0.00	0	10,867
Total For I2038											0.00	0	10,867
I2046	On	06/02/2020			106.80354	106.80354	106.80354	106.80354			0.00	0	0
I2046	On	07/05/2020			107.10638	107.10638	106.95845	106.95845			0.00	0	14,000
I2046	On	06/08/2020			109.03388	109.03388	108.92285	108.92285			0.00	0	0
I2046	On	05/11/2020			109.21014	109.21014	109.08123	109.08123			0.00	0	0
Total I2046 Future											0.00	0	14,000
Total For I2046											0.00	0	14,000
I2050	On	06/02/2020			108.82953	108.82953	108.82953	108.82953			0.00	0	0
I2050	On	07/05/2020			110.71657	110.71657	110.76146	110.76146			0.00	0	11,773
I2050	On	06/08/2020			110.83640	110.83640	110.92263	110.92263			0.00	0	0
I2050	On	05/11/2020			112.83414	112.83414	112.90552	112.90552			0.00	0	0
Total I2050 Future											0.00	0	11,773
Total For I2050											0.00	0	11,773
R186	On	06/02/2020			7.89500	115.06519	7.89500	115.06519		5.50	0.00	0	0
R186	On	07/05/2020			8.02151	116.60978	7.94612	117.02158		5.60	37,315,129.60	320	83,460
R186	On	06/08/2020			8.06925	113.37742	7.98186	113.83857		5.70	0.00	0	1,870
R186	On	05/11/2020			8.11038	115.39525	8.02171	115.84696		5.37	0.00	0	0
Total R186 Future											37,315,129.60	320	85,330

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	07/05/2020	Bond Future	8.08	Call			1,717.06000	1.71706	1,468,150	5.65	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			987.09000	0.98709	1,149,980	5.65	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,750.40000	1.75040	1,498,650	5.65	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			966.14000	0.96614	1,126,190	5.65	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,684.27000	1.68427	1,437,990	5.64	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,008.61000	1.00861	1,174,130	5.64	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			3,357.32000	3.35732	3,018,350	5.98	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			376.02000	0.37602	448,850	5.98	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			1,180.95000	1.18095	981,950	5.56	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			1,433.82000	1.43382	1,646,620	5.56	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			2,459.49000	2.45949	2,752,960	5.41	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			544.07000	0.54407	425,740	5.41	2,554,440.00	6,000	0
R186	On	07/05/2020	Bond Future	8.28	Put			629.87000	0.62987	743,180	5.78	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,439.17000	2.43917	2,140,680	5.78	12,844,080.00	6,000	0
R186	On	07/05/2020	Bond Future	8.93	Call			5,358.35000	5.35835	4,974,150	6.43	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			131.57000	0.13157	159,170	6.43	955,020.00	6,000	0
R186	On	06/08/2020	Bond Future	8.25	Call			2,657.97000	2.65797	2,360,550	5.83	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,250.62000	1.25062	1,414,350	5.83	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			3,081.33000	3.08133	2,762,210	5.93	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,051.41000	1.05141	1,193,440	5.93	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			3,117.73000	3.11773	2,796,890	5.93	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,036.13000	1.03613	1,176,440	5.93	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			3,045.09000	3.04509	2,727,710	5.92	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,066.88000	1.06688	1,210,650	5.92	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,517.36000	1.51736	1,663,710	5.55	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			3,128.10000	3.12810	2,822,740	5.55	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			6,586.70000	6.58670	6,183,370	6.07	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			482.96000	0.48296	531,340	6.07	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			4,253.33000	4.25333	3,906,480	5.79	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,052.75000	1.05275	1,157,610	5.79	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			4,179.09000	4.17909	3,834,520	5.77	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,077.02000	1.07702	1,184,160	5.77	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			2,655.71000	2.65571	2,884,940	5.31	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,722.76000	1.72276	1,500,280	5.31	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			4,216.16000	4.21616	3,870,450	5.78	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,064.82000	1.06482	1,170,820	5.78	0.00	0	0
Total R186 Option												16,353,540.00	18,000	39,380
Total For R186												53,668,669.60	18,320	124,710
R197	On	06/02/2020	Bond Future			301.66910	301.66910	301.66910	301.66910			0.00	0	0
R197	On	07/05/2020	Bond Future			309.00412	309.00412	307.12967	307.12967			0.00	0	2,507

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	06/08/2020	Bond Future			306.80427	306.80427	305.00732	305.00732			0.00	0	0
R197	On	05/11/2020	Bond Future			312.33431	312.33431	310.45942	310.45942			0.00	0	0
Total R197 Future												0.00	0	2,507
Total For R197												0.00	0	2,507
R202	On	06/02/2020	Bond Future			223.72050	223.72050	223.72050	223.72050			0.00	0	0
R202	On	07/05/2020	Bond Future			228.08878	228.08878	227.69200	227.69200			0.00	0	8,483
R202	On	06/08/2020	Bond Future			228.07153	228.07153	227.75040	227.75040			0.00	0	0
R202	On	05/11/2020	Bond Future			232.18228	232.18228	231.82169	231.82169			0.00	0	0
Total R202 Future												0.00	0	8,483
Total For R202												0.00	0	8,483
R2023	On	06/02/2020	Bond Future			6.52500	106.84171	6.52500	106.84171		1.87	0.00	0	0
R2023	On	07/05/2020	Bond Future			6.59397	104.44709	6.52428	104.62616		2.11	0.00	0	68,701
R2023	On	06/08/2020	Bond Future			6.52785	106.30136	6.43428	106.52224		2.01	0.00	0	0
R2023	On	05/11/2020	Bond Future			6.44250	104.26382	6.34547	104.47257		1.89	0.00	0	0
Total R2023 Future												0.00	0	68,701
R2023	On	07/05/2020	Bond Future	6.90	Put			167.78000	0.16778	211,250	2.47	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			1,150.02000	1.15002	1,013,470	2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			163.75000	0.16375	206,270	2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			1,107.34000	1.10734	972,700	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			171.92000	0.17192	216,350	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			1,128.62000	1.12862	993,020	2.47	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			2,118.69000	2.11869	1,929,950	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			143.70000	0.14370	175,840	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			2,076.95000	2.07695	1,889,190	2.51	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			148.11000	0.14811	181,230	2.51	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			2,097.72000	2.09772	1,909,450	2.52	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			145.80000	0.14580	178,410	2.52	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			2,513.84000	2.51384	2,334,270	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			148.01000	0.14801	177,190	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,531.89000	2.53189	2,351,860	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			145.14000	0.14514	173,860	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,495.84000	2.49584	2,316,730	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			150.92000	0.15092	180,560	2.41	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	68,701
R2030	On	06/02/2020	Bond Future			8.80000	94.99836	8.80000	94.99836		8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future			8.93226	96.24697	8.87557	96.59682		8.57	545,720,319.90	5,670	75,826
R2030	On	06/08/2020	Bond Future			9.00437	93.94641	8.93952	94.33791		8.90	0.00	0	200
R2030	On	05/11/2020	Bond Future			9.06756	95.61844	9.00267	96.00208		8.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Future									545,720,319.90	5,670	76,026
R2030 On 07/05/2020 Bond Future	8.80	Put		1,875.76000	1.87576	2,049,640	8.39	0.00	0	0	
R2030 On 07/05/2020 Bond Future	8.78	Call		1,348.67000	1.34867	1,177,090	8.38	0.00	0	0	
R2030 On 07/05/2020 Bond Future	8.78	Put		1,942.31000	1.94231	2,120,580	8.38	0.00	0	0	
R2030 On 07/05/2020 Bond Future	9.19	Call		2,809.80000	2.80980	2,556,630	8.75	0.00	0	0	
R2030 On 07/05/2020 Bond Future	9.19	Put		890.62000	0.89062	987,300	8.75	0.00	0	7,750	
R2030 On 07/05/2020 Bond Future	8.79	Call		1,377.43000	1.37743	1,203,660	8.39	0.00	0	0	
R2030 On 07/05/2020 Bond Future	8.79	Put		1,908.73000	1.90873	2,084,810	8.39	0.00	0	0	
R2030 On 07/05/2020 Bond Future	8.80	Call		1,406.75000	1.40675	1,230,780	8.39	0.00	0	0	
R2030 On 06/08/2020 Bond Future	9.10	Call		2,903.14000	2.90314	2,660,210	8.98	0.00	0	0	
R2030 On 06/08/2020 Bond Future	9.10	Put		1,938.20000	1.93820	2,086,770	8.98	0.00	0	0	
R2030 On 06/08/2020 Bond Future	9.11	Call		2,938.26000	2.93826	2,693,820	8.99	0.00	0	0	
R2030 On 06/08/2020 Bond Future	9.11	Put		1,913.62000	1.91362	2,060,680	8.99	0.00	0	0	
R2030 On 06/08/2020 Bond Future	9.09	Call		2,868.22000	2.86822	2,626,810	8.97	0.00	0	0	
R2030 On 06/08/2020 Bond Future	9.09	Put		1,963.03000	1.96303	2,113,120	8.97	0.00	0	0	
R2030 On 05/11/2020 Bond Future	10.47	Put		535.03000	0.53503	570,950	9.45	0.00	0	3,000	
R2030 On 05/11/2020 Bond Future	8.34	Put		5,199.01000	5.19901	5,454,320	7.97	0.00	0	0	
R2030 On 05/11/2020 Bond Future	8.34	Call		1,161.80000	1.16180	1,033,470	7.97	0.00	0	1,000	
R2030 On 05/11/2020 Bond Future	9.04	Put		2,705.44000	2.70544	2,862,810	8.44	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.04	Call		2,926.39000	2.92639	2,700,120	8.44	0.00	0	1,000	
R2030 On 05/11/2020 Bond Future	10.06	Call		6,949.17000	6.94917	6,625,430	9.45	0.00	0	0	
R2030 On 05/11/2020 Bond Future	10.06	Put		944.99000	0.94499	1,004,890	9.45	0.00	0	1,000	
R2030 On 05/11/2020 Bond Future	8.53	Put		4,407.70000	4.40770	4,635,140	8.10	0.00	0	0	
R2030 On 05/11/2020 Bond Future	8.53	Call		1,550.66000	1.55066	1,394,460	8.10	0.00	0	16,000	
R2030 On 05/11/2020 Bond Future	9.03	Put		2,732.92000	2.73292	2,891,570	8.43	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.03	Call		2,894.75000	2.89475	2,669,760	8.43	0.00	0	16,000	
R2030 On 05/11/2020 Bond Future	10.37	Call		8,286.77000	8.28677	7,944,100	9.45	0.00	0	0	
R2030 On 05/11/2020 Bond Future	10.37	Put		618.03000	0.61803	659,000	9.45	0.00	0	16,000	
R2030 On 05/11/2020 Bond Future	9.39	Call		4,149.62000	4.14962	3,881,830	8.73	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.39	Put		1,889.68000	1.88968	2,005,530	8.73	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.40	Call		4,187.74000	4.18774	3,918,880	8.74	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.40	Put		1,870.40000	1.87040	1,985,180	8.74	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.38	Call		4,111.64000	4.11164	3,844,920	8.72	0.00	0	0	
R2030 On 05/11/2020 Bond Future	8.73	Put		3,667.83000	3.66783	3,869,790	8.25	0.00	0	0	
R2030 On 05/11/2020 Bond Future	8.73	Call		2,033.26000	2.03326	1,851,580	8.25	0.00	0	3,000	
R2030 On 05/11/2020 Bond Future	9.23	Put		2,225.04000	2.22504	2,358,900	8.58	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.23	Call		3,560.12000	3.56012	3,310,340	8.58	0.00	0	3,000	
R2030 On 05/11/2020 Bond Future	10.47	Call		8,731.86000	8.73186	8,384,140	9.45	0.00	0	0	
R2030 On 05/11/2020 Bond Future	9.38	Put		1,909.15000	1.90915	2,026,070	8.72	0.00	0	0	
Total R2030 Option								0.00	0	67,750	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R2030										545,720,319.90	5,670	143,776
R2032 On 06/02/2020 Bond Future			9.25500	95.76581	9.25500	95.76581		9.67		0.00	0	0
R2032 On 07/05/2020 Bond Future			9.38920	92.87417	9.33325	93.24885		10.14		0.00	0	82,517
R2032 On 06/08/2020 Bond Future			9.46792	94.52310	9.40469	94.93887		10.23		0.00	0	300
R2032 On 05/11/2020 Bond Future			9.54352	92.04686	9.48020	92.45564		10.01		0.00	0	0
Total R2032 Future										0.00	0	82,817
R2032 On 07/05/2020 Bond Future	9.17	Put			2,433.13000	2,433.13	2,695,730	10.05		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.00	Put			3,151.02000	3,151.02	3,458,890	9.85		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.00	Call			875.52000	0.87552	808,710	9.85		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.50	Put			1,379.73000	1.37973	1,567,500	10.44		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.50	Call			2,490.29000	2,490.29	2,303,380	10.44		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.20	Put			2,320.02000	2,320.02	2,574,070	10.08		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Call			1,388.39000	1,388.39	1,270,570	10.07		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Put			2,357.27000	2,357.27	2,614,130	10.07		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.17	Call			1,327.87000	1,327.87	1,215,790	10.05		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.20	Call			1,419.23000	1,419.23	1,298,600	10.08		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.30	Put			1,967.56000	1,967.56	2,196,750	10.20		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.30	Call			1,743.90000	1,743.90	1,598,410	10.20		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.18	Call			1,357.95000	1,357.95	1,243,090	10.06		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.18	Put			2,394.98000	2,394.98	2,654,800	10.06		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Put			2,588.35000	2,588.35	2,764,630	10.18		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Call			2,922.08000	2,922.08	2,681,000	10.19		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Put			2,558.25000	2,558.25	2,732,940	10.19		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Call			2,957.83000	2,957.83	2,715,160	10.20		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Put			2,528.43000	2,528.43	2,701,530	10.20		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Call			2,886.55000	2,886.55	2,647,060	10.18		0.00	0	0
R2032 On 05/11/2020 Bond Future	11.08	Call			10,162.61000	10,162.61	9,788,040	11.19		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.75	Call			4,185.50000	4,185.50	3,916,150	10.22		0.00	0	0
R2032 On 05/11/2020 Bond Future	10.99	Put			630.19000	0.63019	668,600	11.19		0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Put			5,243.11000	5,243.11	5,492,640	9.54		0.00	0	0
R2032 On 05/11/2020 Bond Future	8.94	Call			1,652.38000	1,652.38	1,493,130	9.54		0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.44	Put			3,336.37000	3,336.37	3,515,120	9.96		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.44	Call			3,075.55000	3,075.55	2,845,520	9.96		0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.75	Put			2,460.85000	2,460.85	2,600,280	10.22		0.00	0	0
R2032 On 05/11/2020 Bond Future	11.08	Put			555.87000	0.55587	590,080	11.19		0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.76	Call			4,224.70000	4,224.70	3,954,180	10.23		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.76	Put			2,436.98000	2,436.98	2,575,240	10.23		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Call			4,264.36000	4,264.36	3,992,670	10.24		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Put			2,413.64000	2,413.64	2,550,730	10.24		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Put			4,524.84000	4,524.84	4,749,770	9.70		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 05/11/2020 Bond Future	9.11	Call			2,084.36000	2.08436	1,900,510	9.70	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	9.61	Put			2,828.58000	2.82858	2,985,160	10.10	0.00	0	0
R2032 On 05/11/2020 Bond Future	9.61	Call			3,663.88000	3.66388	3,411,680	10.10	0.00	0	3,000
R2032 On 05/11/2020 Bond Future	10.99	Call			9,734.34000	9.73434	9,363,970	11.19	0.00	0	0
Total R2032 Option									0.00	0	42,000
Total For R2032									0.00	0	124,817
R2035 On 06/02/2020 Bond Future			9.62500	98.11345	9.62500	98.11345		10.74	0.00	0	0
R2035 On 07/05/2020 Bond Future			9.79254	94.65612	9.71659	95.21530		11.24	0.00	0	113,539
R2035 On 06/08/2020 Bond Future			9.87492	96.33654	9.79149	96.94085		11.40	0.00	0	410
R2035 On 05/11/2020 Bond Future			9.95753	93.55139	9.87330	94.15166		11.16	0.00	0	0
Total R2035 Future									0.00	0	113,949
R2035 On 07/05/2020 Bond Future	9.48	Call			1,318.35000	1.31835	1,099,650	10.85	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			3,091.95000	3.09195	3,432,430	10.85	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			1,349.31000	1.34931	1,127,290	10.87	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			3,046.96000	3.04696	3,384,120	10.87	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Call			1,287.99000	1.28799	1,072,580	10.83	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			457.63000	0.45763	354,530	10.08	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.75	Put			2,015.36000	2.01536	2,270,850	11.24	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.75	Call			2,261.94000	2.26194	1,958,250	11.24	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	10.75	Call			7,548.36000	7.54836	7,043,390	13.14	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.75	Put			341.43000	0.34143	395,640	13.14	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.78	Call			2,383.55000	2.38355	2,070,430	11.28	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	9.18	Put			4,673.59000	4.67359	5,109,470	10.24	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.18	Call			580.05000	0.58005	456,750	10.24	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	10.57	Call			6,483.71000	6.48371	5,998,200	12.75	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.57	Put			471.86000	0.47186	545,530	12.75	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	9.11	Put			5,104.22000	5.10422	5,560,300	10.08	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Put			3,137.63000	3.13763	3,481,400	10.83	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.55	Put			2,781.40000	2.78140	3,099,360	10.96	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.55	Call			1,537.61000	1.53761	1,296,390	10.96	0.00	0	7,500
R2035 On 07/05/2020 Bond Future	9.85	Put			1,700.35000	1.70035	1,924,820	11.38	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.85	Call			2,679.34000	2.67934	2,344,630	11.38	0.00	0	7,500
R2035 On 07/05/2020 Bond Future	9.78	Put			1,916.36000	1.91636	2,162,420	11.28	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Put			6,897.52000	6.89752	7,362,320	10.45	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			868.78000	0.86878	729,270	10.45	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			8,528.75000	8.52875	9,043,560	10.07	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			478.94000	0.47894	389,440	10.07	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.92	Call			3,646.91000	3.64691	3,291,830	11.58	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			2,718.45000	2.71845	2,967,680	11.58	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			3,688.01000	3.68801	3,330,780	11.59	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.93	Put			2,687.86000	2.68786	2,934,940	11.59	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,606.01000	3.60601	3,253,370	11.57	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			2,749.31000	2.74931	3,000,980	11.57	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,537.28000	5.53728	5,228,630	11.82	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,281.37000	2.28137	2,572,990	11.82	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,445.91000	5.44591	5,139,650	11.79	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,326.08000	2.32608	2,620,090	11.79	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,491.39000	5.49139	5,183,920	11.81	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			2,303.48000	2.30348	2,596,280	11.81	0.00	0	0
Total R2035 Option												0.00	0	68,351
Total For R2035												0.00	0	182,300
R2037	On	06/02/2020	Bond Future			9.82500	89.41371	9.82500	89.41371		12.00	0.00	0	0
R2037	On	07/05/2020	Bond Future			10.00278	90.27047	9.92190	90.86424		12.00	11,735,161.10	130	68,146
R2037	On	06/08/2020	Bond Future			10.09207	87.61318	10.00381	88.25085		12.77	0.00	0	300
R2037	On	05/11/2020	Bond Future			10.17299	89.17257	10.08380	89.80761		11.94	0.00	0	0
Total R2037 Future												11,735,161.10	130	68,446
R2037	On	07/05/2020	Bond Future	10.00	Call			2,470.79000	2.47079	2,135,710	12.00	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			3,045.42000	3.04542	3,405,730	11.53	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			1,385.05000	1.38505	1,151,590	11.53	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Put			3,515.30000	3.51530	3,909,300	11.32	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,118.96000	1.11896	915,780	11.34	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			3,466.08000	3.46608	3,856,670	11.34	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,064.23000	1.06423	867,860	11.30	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			3,565.02000	3.56502	3,962,420	11.30	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			1,897.33000	1.89733	2,156,020	12.00	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,091.39000	1.09139	891,620	11.32	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,735.15000	2.73515	2,424,710	12.64	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			3,641.52000	3.64152	3,968,750	12.64	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,665.45000	2.66545	2,359,860	12.61	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			3,719.54000	3.71954	4,051,620	12.61	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,700.06000	2.70006	2,392,050	12.62	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			3,680.25000	3.68025	4,009,910	12.62	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,989.97000	3.98997	3,705,010	12.10	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			3,376.11000	3.37611	3,726,190	12.10	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,028.98000	4.02898	3,742,040	12.11	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			3,344.32000	3.34432	3,692,420	12.11	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,067.85000	4.06785	3,778,940	12.12	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			3,312.48000	3.31248	3,658,610	12.12	0.00	0	0
Total R2037 Option												0.00	0	15,000
Total For R2037												11,735,161.10	130	83,446

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/02/2020	Bond Future			9.94500	92.13153	9.94500	92.13153		12.42	0.00	0	0
R2040	On	07/05/2020	Bond Future			10.13816	92.86497	10.04715	93.58051		12.45	42,346,426.32	456	44,143
R2040	On	06/08/2020	Bond Future			10.22791	90.00322	10.12940	90.76575		13.28	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.30935	91.60512	10.20955	92.36677		12.43	0.00	0	0
Total R2040 Future												42,346,426.32	456	44,743
R2040	On	07/05/2020	Bond Future	9.73	Call			1,221.32000	1.22132	980,780	12.03	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			3,786.12000	3.78612	4,261,120	12.03	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			2,522.57000	2.52257	2,889,210	12.45	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,148.34000	2.14834	1,799,440	12.45	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			5,144.63000	5.14463	5,707,590	11.52	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			647.99000	0.64799	495,410	11.52	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,251.40000	1.25140	1,006,830	12.05	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			3,733.60000	3.73360	4,204,570	12.05	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,281.91000	1.28191	1,033,300	12.07	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			3,681.63000	3.68163	4,148,560	12.07	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			2,937.91000	2.93791	2,568,580	13.00	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			3,796.81000	3.79681	4,190,010	13.00	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,975.98000	2.97598	2,603,730	13.02	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			3,755.84000	3.75584	4,146,120	13.02	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			3,014.30000	3.01430	2,639,140	13.03	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			3,715.22000	3.71522	4,102,590	13.03	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			3,565.97000	3.56597	3,899,620	12.50	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			4,324.81000	4.32481	3,901,430	12.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			3,634.08000	3.63408	3,972,350	12.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,260.73000	2.26073	1,977,920	11.88	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			7,337.14000	7.33714	7,873,980	11.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,614.40000	1.61440	1,389,590	11.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			4,366.47000	4.36647	3,940,770	12.49	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			3,599.89000	3.59989	3,935,840	12.49	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			4,408.30000	4.40830	3,980,300	12.50	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			883.26000	0.88326	990,050	13.87	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			4,794.07000	4.79407	5,204,760	12.18	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,161.05000	3.16105	2,810,090	12.18	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			10,238.57000	10.23857	9,607,170	13.87	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,129.90000	1.12990	1,260,150	13.87	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			6,067.50000	6.06750	6,546,340	11.88	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			3,881.21000	3.88121	4,235,880	12.41	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			4,038.12000	4.03812	3,631,140	12.41	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			11,270.31000	11.27031	10,615,450	13.87	0.00	0	0
Total R2040 Option												0.00	0	17,280

Contract 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 R2040									42,346,426.32	456	62,023
R2044 On 06/02/2020 Bond Future			10.02000	88.80034	10.02000	88.80034		13.12	0.00	0	0
R2044 On 07/05/2020 Bond Future			10.20571	89.50679	10.11493	90.23027		13.14	52,003,444.99	581	69,773
R2044 On 06/08/2020 Bond Future			10.29290	86.71065	10.19490	87.48011		14.03	0.00	0	500
R2044 On 05/11/2020 Bond Future			10.37195	88.25401	10.27266	89.02316		13.13	0.00	0	0
R2044 On 04/02/2021 Bond Future			10.45998	85.43536	10.36000	10.36000		13.81	0.00	0	0
Total R2044 Future									52,003,444.99	581	70,273
R2044 On 07/05/2020 Bond Future	9.80	Call			1,183.84000	1.18384	1,025,610	12.82	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			3,773.01000	3.77301	4,338,260	12.82	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			3,719.28000	3.71928	4,279,790	12.84	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			1,154.04000	1.15404	1,000,340	12.80	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			3,827.49000	3.82749	4,397,270	12.80	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			6,016.05000	6.01605	6,686,710	12.02	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			397.83000	0.39783	345,010	12.02	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.97	Call			1,758.80000	1.75880	1,517,130	13.09	0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			5,986.50000	5.98650	5,478,060	14.89	0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			691.95000	0.69195	906,990	14.89	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			6,952.23000	6.95223	7,629,950	11.69	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			256.89000	0.25689	211,130	11.69	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.81	Call			1,214.26000	1.21426	1,051,290	12.84	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			1,796.46000	1.79646	1,549,680	13.11	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			7,702.50000	7.70250	7,104,840	15.37	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			425.80000	0.42580	551,620	15.37	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			7,527.52000	7.52752	8,210,040	11.51	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			194.44000	0.19444	153,480	11.51	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			2,934.81000	2.93481	3,416,620	13.09	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Put			3,212.12000	3.21212	3,724,340	13.00	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			1,541.56000	1.54156	1,330,300	13.00	0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			7,268.92000	7.26892	6,704,270	15.37	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			480.09000	0.48009	638,920	15.37	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.98	Put			2,890.48000	2.89048	3,367,180	13.11	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Put			5,990.77000	5.99077	6,512,510	13.15	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Call			1,582.71000	1.58271	1,334,990	13.15	0.00	0	140
R2044 On 06/08/2020 Bond Future	10.93	Call			7,033.53000	7.03353	6,450,510	15.19	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Call			2,269.25000	2.26925	1,953,380	13.52	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Put			4,820.59000	4.82059	5,274,180	13.52	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Call			2,201.74000	2.20174	1,892,200	13.49	0.00	0	0
R2044 On 06/08/2020 Bond Future	11.09	Put			1,289.38000	1.28938	1,448,720	15.54	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.01	Put			10,675.60000	10.67560	11,357,230	12.37	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.01	Call			397.11000	0.39711	309,280	12.37	0.00	0	140

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	06/08/2020	Bond Future	9.98	Call			2,622.91000	2.62291	2,275,820	13.68	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,915.52000	7.91552	7,305,400	15.54	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			4,919.29000	4.91929	5,379,210	13.49	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,528.14000	1.52814	1,714,580	15.19	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,235.36000	2.23536	1,922,540	13.51	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			4,869.74000	4.86974	5,326,380	13.51	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			7,907.31000	7.90731	8,515,130	12.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			863.60000	0.86360	701,960	12.58	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			4,350.75000	4.35075	4,773,120	13.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			0.00000	0.00000	7,202,140	14.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			0.00000	0.00000	2,172,750	14.30	2,281,387.50	1,050	110
R2044	On	05/11/2020	Bond Future	11.17	Put			1,793.73000	1.79373	1,977,810	14.51	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			9,664.65000	9.66465	9,043,440	14.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,364.02000	1.36402	1,511,960	14.66	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			6,607.54000	6.60754	7,102,650	12.53	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			2,915.73000	2.91573	2,577,550	12.83	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			12,705.88000	12.70588	13,382,090	11.88	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			499.83000	0.49983	406,890	11.88	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			5,101.74000	5.10174	5,520,350	12.89	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			0.00000	0.00000	968,800	12.01	508,620.00	525	525
R2044	On	05/11/2020	Bond Future	11.17	Call			8,350.22000	8.35022	7,765,150	14.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,047.00000	1.04700	879,550	11.94	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			5,379.33000	5.37933	5,812,840	12.82	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,880.88000	2.88088	2,545,240	12.82	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			9,415.25000	9.41525	8,800,920	14.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,109.31000	2.10931	1,835,270	12.53	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			5,332.43000	5.33243	5,763,400	12.83	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			3,769.33000	3.76933	4,110,270	13.24	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,411.48000	4.41148	3,980,950	13.25	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			3,734.30000	3.73430	4,072,920	13.25	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,327.54000	4.32754	3,901,670	13.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,091.94000	3.09194	2,741,400	12.89	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			9,317.43000	9.31743	9,919,130	11.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			0.00000	0.00000	5,424,940	12.91	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			0.00000	0.00000	2,807,890	12.91	1,474,142.25	525	525
R2044	On	05/11/2020	Bond Future	9.34	Put			0.00000	0.00000	9,556,780	12.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			3,804.64000	3.80464	4,147,920	13.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,444.96000	1.44496	1,599,780	14.66	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			4,369.43000	4.36943	3,941,220	13.24	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			0.00000	0.00000	4,374,050	13.91	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			0.00000	0.00000	5,136,780	13.91	0.00	0	0

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	04/02/2021	Bond Future	10.37	Call			0.00000	0.00000	4,411,530	13.92	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			0.00000	0.00000	5,097,460	13.92	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			0.00000	0.00000	4,336,710	13.90	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			0.00000	0.00000	3,567,560	14.49	1,444,861.80	405	405
R2044	On	04/02/2021	Bond Future	10.29	Call			0.00000	0.00000	4,115,410	13.85	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			0.00000	0.00000	5,418,950	13.85	2,194,674.75	405	405
R2044	On	04/02/2021	Bond Future	9.66	Put			0.00000	0.00000	8,580,360	13.27	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			0.00000	0.00000	5,176,350	13.90	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			0.00000	0.00000	2,145,000	13.27	868,725.00	405	405
R2044	On	04/02/2021	Bond Future	10.84	Call			0.00000	0.00000	6,365,950	14.49	0.00	0	0
Total R2044 Option												8,772,411.30	3,315	17,735
Total For R2044												60,775,856.29	3,896	88,008
R2048	On	06/02/2020	Bond Future			10.02500	92.05506	10.02500	92.05506		12.88	0.00	0	0
R2048	On	07/05/2020	Bond Future			10.21030	88.31933	10.11972	89.05908		13.57	0.00	0	91,229
R2048	On	06/08/2020	Bond Future			10.29065	89.88727	10.19309	90.67302		13.81	0.00	0	400
R2048	On	05/11/2020	Bond Future			10.37069	87.05072	10.27176	87.83656		13.57	0.00	0	0
Total R2048 Future												0.00	0	91,629
R2048	On	07/05/2020	Bond Future	9.78	Call			1,123.95000	1.12395	976,700	13.20	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			3,998.92000	3.99892	4,591,420	13.20	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,153.79000	1.15379	1,002,010	13.22	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			3,941.79000	3.94179	4,529,760	13.22	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			1,094.42000	1.09442	951,950	13.18	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,056.49000	4.05649	4,653,770	13.18	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			2,729.50000	2.72950	2,392,120	13.91	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,073.32000	2.07332	2,475,690	13.91	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			5,412.63000	5.41263	4,926,560	15.09	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			856.95000	0.85695	1,110,630	15.09	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			4,536.83000	4.53683	5,165,740	13.01	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			872.64000	0.87264	761,800	13.01	0.00	0	300
R2048	On	06/08/2020	Bond Future	9.25	Put			8,946.09000	8.94609	9,602,270	12.17	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			660.44000	0.66044	530,870	12.17	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			11,090.51000	11.09051	11,794,210	12.17	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			378.90000	0.37890	296,850	12.17	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			3,502.11000	3.50211	3,091,750	13.73	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			3,527.21000	3.52721	3,902,600	13.73	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,544.49000	3.54449	3,131,200	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			3,488.43000	3.48843	3,860,890	13.75	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			3,459.97000	3.45997	3,052,540	13.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			3,566.35000	3.56635	3,944,670	13.72	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			3,217.39000	3.21739	2,860,290	13.34	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 05/11/2020 Bond Future	10.04	Put			5,108.49000	5.10849	5,537,230	13.34	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,144.25000	3.14425	2,792,310	13.32	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			5,201.92000	5.20192	5,635,820	13.32	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,180.57000	3.18057	2,826,050	13.33	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			5,154.88000	5.15488	5,586,200	13.33	0.00	0	0
Total R2048 Option									0.00	0	24,540
Total For R2048									0.00	0	116,169
R208 On 06/02/2020 Bond Future			6.47000	102.76220	6.47000	102.76220		0.48	0.00	0	0
R208 On 07/05/2020 Bond Future			6.36948	101.08783	6.32513	101.12559		0.44	0.00	0	15,592
R208 On 06/08/2020 Bond Future			6.06278	102.88253	5.94004	102.95827		0.37	0.00	0	0
R208 On 05/11/2020 Bond Future			5.27364	101.31108	5.11290	101.37277		0.23	0.00	0	0
Total R208 Future									0.00	0	15,592
R208 On 07/05/2020 Bond Future	4.80	Call			0.00000	0.00000	0,000	0.66	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			1,312.46000	1.31246	1,350,220	0.66	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Call			0.00000	0.00000	0,000	0.66	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			1,303.76000	1.30376	1,341,520	0.66	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			0.00000	0.00000	0,000	0.66	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			1,295.07000	1.29507	1,332,830	0.66	0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Put			250.11000	0.25011	316,670	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Call			18.78000	0.01878	10,590	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Put			260.17000	0.26017	327,720	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Call			19.93000	0.01993	11,190	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Put			255.12000	0.25512	322,120	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Call			21.12000	0.02112	11,940	0.33	0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Call			28.34000	0.02834	17,580	0.22	0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Put			152.49000	0.15249	203,420	0.22	0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Call			26.17000	0.02617	16,110	0.22	0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Put			158.02000	0.15802	209,650	0.22	0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Call			27.11000	0.02711	16,730	0.22	0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Put			155.11000	0.15511	206,420	0.22	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	15,592
R209 On 06/02/2020 Bond Future			9.69500	74.45389	9.69500	74.45389		11.99	0.00	0	0
R209 On 07/05/2020 Bond Future			9.86385	72.00404	9.78322	72.50933		12.81	0.00	0	81,388
R209 On 06/08/2020 Bond Future			9.94241	73.28241	9.85493	73.82340		12.91	0.00	0	200
R209 On 05/11/2020 Bond Future			10.01798	71.43629	9.92959	71.97572		12.80	0.00	0	0
Total R209 Future									0.00	0	81,588
R209 On 07/05/2020 Bond Future	9.46	Call			969.68000	0.96968	796,660	12.41	0.00	0	0
R209 On 07/05/2020 Bond Future	9.46	Put			3,047.79000	3.04779	3,380,060	12.41	0.00	0	0
R209 On 07/05/2020 Bond Future	9.47	Call			992.80000	0.99280	816,970	12.43	0.00	0	0

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	9.47	Put			3,005.33000	3.00533	3,334,790	12.43	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			946.89000	0.94689	776,670	12.39	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,090.66000	3.09066	3,425,730	12.39	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	11.69	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			35,601.26000	35.60126	36,142,250	11.69	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.69	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			35,492.93000	35.49293	36,033,920	11.69	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.69	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			35,709.74000	35.70974	36,250,730	11.69	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,427.82000	3.42782	3,126,790	12.81	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			2,936.85000	2.93685	3,175,250	12.81	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,461.13000	3.46113	3,158,460	12.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			2,909.44000	2.90944	3,146,200	12.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,394.66000	3.39466	3,095,520	12.80	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			2,964.48000	2.96448	3,204,770	12.80	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	81,588
R210	On	06/02/2020	Bond Future			186.86776	186.86776	186.86776	186.86776			0.00	0	0
R210	On	07/05/2020	Bond Future			187.87501	187.87501	187.54563	187.54563			0.00	0	1,941
R210	On	06/08/2020	Bond Future			191.25613	191.25613	190.99007	190.99007			0.00	0	0
R210	On	05/11/2020	Bond Future			191.99162	191.99162	191.69270	191.69270			0.00	0	0
Total R210 Future												0.00	0	1,941
Total For R210												0.00	0	1,941
R212	On	06/02/2020	Bond Future			161.90649	161.90649	161.90649	161.90649			0.00	0	0
R212	On	07/05/2020	Bond Future			165.02198	165.02198	164.78067	164.78067			0.00	0	6,744
R212	On	06/08/2020	Bond Future			165.70624	165.70624	165.52127	165.52127			0.00	0	0
R212	On	05/11/2020	Bond Future			168.69294	168.69294	168.48011	168.48011			0.00	0	0
Total R212 Future												0.00	0	6,744
Total For R212												0.00	0	6,744
R213	On	06/02/2020	Bond Future			9.04500	89.06421	9.04500	89.06421		9.11	0.00	0	0
R213	On	07/05/2020	Bond Future			9.18606	86.60498	9.11972	87.00987		9.67	21,651,245.00	250	18,829
R213	On	06/08/2020	Bond Future			9.25587	88.14251	9.18176	88.58665		9.66	0.00	0	300
R213	On	05/11/2020	Bond Future			9.32621	86.16207	9.25165	86.60075		9.55	0.00	0	0
Total R213 Future												21,651,245.00	250	19,129
R213	On	07/05/2020	Bond Future	9.01	Call			1,338.61000	1.33861	1,186,280	9.68	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,013.85000	2.01385	2,266,410	9.68	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,366.68000	1.36668	1,212,350	9.69	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			1,980.09000	1.98009	2,230,650	9.69	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,310.88000	1.31088	1,160,550	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
R213	On	07/05/2020	Bond Future	9.00	Put			2,048.01000	2.04801	2,302,570	9.67	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,063.78000	2.06378	2,242,490	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,762.61000	2.76261	2,500,590	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,114.95000	2.11495	2,297,070	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,796.41000	2.79641	2,532,680	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,089.24000	2.08924	2,269,650	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,830.40000	2.83040	2,564,970	9.71	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			4,018.53000	4.01853	3,724,420	9.85	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,051.36000	2.05136	2,195,930	9.85	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			4,055.73000	4.05573	3,760,100	9.86	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,031.33000	2.03133	2,174,380	9.86	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			4,093.06000	4.09306	3,795,910	9.87	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,011.48000	2.01148	2,153,010	9.87	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												21,651,245.00	250	19,129
R214	On	06/02/2020	Bond Future			9.88500	73.18846	9.88500	73.18846		13.09	0.00	0	0
R214	On	07/05/2020	Bond Future			10.06125	70.47936	9.97077	71.07139		13.94	8,457,523.20	120	15,083
R214	On	06/08/2020	Bond Future			10.13722	71.73058	10.03993	72.35936		14.11	0.00	0	300
R214	On	05/11/2020	Bond Future			10.21291	69.71164	10.11440	70.34054		13.95	0.00	0	0
Total R214 Future												8,457,523.20	120	15,383
R214	On	07/05/2020	Bond Future	9.76	Call			1,319.00000	1.31900	1,083,050	13.57	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			2,729.48000	2.72948	3,085,560	13.57	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,346.59000	1.34659	1,107,360	13.58	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			2,689.14000	2.68914	3,041,940	13.58	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,291.75000	1.29175	1,058,950	13.55	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			619.13000	0.61913	732,990	15.37	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.75	Put			2,770.26000	2.77026	3,129,490	13.55	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			4,966.61000	4.96661	5,460,090	12.57	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			391.14000	0.39114	292,590	12.57	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,169.72000	2.16972	2,477,410	13.80	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,767.59000	1.76759	1,483,250	13.80	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,935.57000	4.93557	4,457,400	15.37	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,692.34000	2.69234	2,376,160	14.09	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,084.18000	3.08418	3,396,780	14.09	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,725.00000	2.72500	2,406,500	14.10	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,051.22000	3.05122	3,361,500	14.10	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,659.88000	2.65988	2,346,010	14.07	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,117.44000	3.11744	3,432,350	14.07	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,819.14000	3.81914	3,526,950	14.23	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			2,955.78000	2.95578	3,292,490	14.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2020	Bond Future	10.26	Call			3,854.41000	3.85441	3,561,500	14.25	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			2,928.06000	2.92806	3,264,050	14.25	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,784.01000	3.78401	3,493,720	14.22	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			2,983.74000	2.98374	3,322,350	14.22	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												8,457,523.20	120	19,133
Total for Bond												1,160,321,761.41	31,842	1,203,738
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future												0.00	0	0

Contract 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 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
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

Contract 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 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
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/05/2020 GOVI			712.55700	712.55700	716.29600	716.29600			0.00	0	1,178
GOVI On 06/08/2020 GOVI			725.07200	725.07200	729.13800	729.13800			0.00	0	0
Total GOVI Future									0.00	0	1,178
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			36,940.00000	3.69400	74,330,000		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			37,040.00000	3.70400	74,430,000		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			36,840.00000	3.68400	74,230,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			10,080.00000	1.00800	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			0.00000	0.00000	30,580,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			9,980.00000	0.99800	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			0.00000	0.00000	30,680,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			10,180.00000	1.01800	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			0.00000	0.00000	30,480,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,178
Total for GOVI									0.00	0	1,178
AL37 On 07/05/2020 Index Future			704.67400	704.67400	706.70600	706.70600			0.00	0	0
AL37 On 06/08/2020 Index Future			717.05000	717.05000	719.37600	719.37600			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 07/05/2020 Index Future			813.29800	813.29800	816.51900	816.51900				0.00	0	0
AL7T On 06/08/2020 Index Future			827.58300	827.58300	831.15800	831.15800				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 07/05/2020 Index Future			720.53600	720.53600	724.34800	724.34800				28,821,440.00	4	210
ALBI On 06/08/2020 Index Future			733.19100	733.19100	737.33500	737.33500				0.00	0	0
Total ALBI Future										28,821,440.00	4	210
Total For ALBI										28,821,440.00	4	210
IGOV On 07/05/2020 Index Future			262.99300	262.99300	262.25900	262.25900				0.00	0	1,047
IGOV On 06/08/2020 Index Future			267.67600	267.67600	267.02400	267.02400				0.00	0	0
Total IGOV Future										0.00	0	1,047
Total For IGOV										0.00	0	1,047
Total for Index										28,821,440.00	4	1,257
5Y STN On 21/12/2021 Interest Rate Swap			94.74000	94.74000	94.70000	94.70000				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 :										1,189,143,201.41	31,846	1,206,224
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.26558				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			7.35000	105.45415	7.35000	105.43335				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	102.78000	10.00000	102.75300				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	105.00804	11.37000	104.97615				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	105.23941	11.81000	105.20623				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	47.84682	100.00000	47.74035				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	37.22898	100.00000	37.14704				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.06000	5.06000	5.06000	282.38408				0.00	0	20,000,000
Total ABCPI3 SPOT										0.00	0	20,000,000
Total For ABCPI3										0.00	0	20,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	101.16694				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	100.49873				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	101.25706				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										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	101.45044				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	101.46787				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.18291				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.06982				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.41980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.25718				0.00	0	800,000,000
Total ABFN16 SPOT										0.00	0	800,000,000
Total For ABFN16										0.00	0	800,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.78844				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	101.78694				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	102.64514				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	103.77182				0.00	0	2,500,000,000
Total ABFN22 SPOT										0.00	0	2,500,000,000
Total For ABFN22										0.00	0	2,500,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	105.46302				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.77171				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	101.97991				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	104.35742				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.98667				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	101.82758				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.73277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	102.33484				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	99.88099				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.03898				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.17240				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.57567				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	100.59347				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	100.27143				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	101.59591				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.40526				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.24654				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.30623				0.00	0	300,000,000
Total ABFN40 SPOT										0.00	0	300,000,000
Total For ABFN40										0.00	0	300,000,000
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.28299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.30114				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	100.65533				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	100.66585				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	100.67340				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.05370				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.93744				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	99.75106				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.75418				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	101.39401				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.29000	6.29000	6.29000	152.65609				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	94.05998	100.00000	93.86118				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			6.25000	6.25000	6.25000	136.65223		61,656,000,000,000.00		9,864,960,000	3,932,480,000	

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 ABKI03 SPOT									1,656,000,000,000.00	9,864,960,000	3,932,480,000
Total For ABKI03									1,656,000,000,000.00	9,864,960,000	3,932,480,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	35.39607	100.00000	35.31665			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.36500	8.36500	8.36500	128.71770			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	13.92562	100.00000	13.89420			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.79997			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.37000	206.93186	4.37000	206.90114			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			4.56500	4.56500	4.56500	129.71463			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			4.73000	4.73000	4.73000	174.06111			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			4.49500	4.49500	4.49500	209.83913			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			8.19000	8.19000	8.19000	102.33880			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			9.31000	9.31000	9.31000	107.40141			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			6.85000	6.85000	6.85000	102.35280			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			9.85500	9.85500	9.85500	104.62744			0.00	0	0

Contract 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			6.87500	106.02205	6.87500	106.00247				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			6.78000	102.87199	6.78000	102.85321				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	102.25872	9.20000	102.23354				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			7.55500	106.68694	7.55500	106.66520				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			6.90500	104.06582	6.90500	104.04641				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			7.26000	108.60652	7.26000	108.58525				0.00	0	830,000,000
Total ABS15 SPOT										0.00	0	830,000,000
Total For ABS15										0.00	0	830,000,000
ABS16 On 11/11/2025 Spot Bond			8.10500	112.98361	8.10500	112.95895				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			8.65500	113.69685	8.65500	113.67039				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			7.43000	111.26622	7.43000	111.24392				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			7.06000	101.93124	7.06000	101.91193				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			8.30500	106.18151	8.30500	106.15778				0.00	0	2,500,000,000
Total ABS7 SPOT										0.00	0	2,500,000,000
Total For ABS7										0.00	0	2,500,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.84202	100.00000	12.81344				0.00	0	0

Contract 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			3.91000	3.91000	3.91000	293.62995			0.00	0	10,000,000
Total ABSI2 SPOT									0.00	0	10,000,000
Total For ABSI2									0.00	0	10,000,000
ABSI4 On 31/01/2022 Spot Bond			3.30000	160.39467	3.30000	160.37539			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
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.75500	10.75500	10.75500	101.54248			0.00	0	500,000,000
Total ABX01 SPOT									0.00	0	500,000,000
Total For ABX01									0.00	0	500,000,000
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	102.98500	10.00000	102.95900			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.40384			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.37512			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	239.03921			0.00	0	0

Contract 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	239.10886				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	101.33944				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	102.98500	10.00000	102.95900				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	101.34378				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	100.59365				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.59739				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	101.36808				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.37250				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.37250				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.39695				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.39695				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	161.25258				0.00	0	0

Contract 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	164.00309				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	99.64137				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.32653				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.00013				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.35713				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.32076				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.29919				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	101.96471				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	103.19149				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	99.78955				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	99.78821				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	101.89552				0.00	0	0

Contract 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	102.45287				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	103.56034				0.00	0	380,000,000
Total AGT01 SPOT										0.00	0	380,000,000
Total For AGT01										0.00	0	380,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	104.20899				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	102.68392				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.50169				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.29128				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.34618				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.49283				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.48985				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.52254				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.55520				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.66188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.69441				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.65648				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	101.92235				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			8.23000	109.59156	8.23000	109.56754				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	101.98959				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	102.07923				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	102.70642				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	102.32251				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	102.48780				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	101.98951				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C: On 21/08/2024 Spot Bond					0.00000	102.07913				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D: On 21/08/2024 Spot Bond					0.00000	102.70620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
Total AHY2U SPOT										0.00	0	4,160,827,741
Total For AHY2U										0.00	0	4,160,827,741
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			7.58000	114.82512	7.58000	114.80178				0.00	0	1,500,000,000
Total AIR02 SPOT										0.00	0	1,500,000,000
Total For AIR02										0.00	0	1,500,000,000
AIR04 On 29/05/2024 Spot Bond			7.88000	106.79434	7.88000	106.77167				0.00	0	100,000,000
Total AIR04 SPOT										0.00	0	100,000,000
Total For AIR04										0.00	0	100,000,000
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			10.56000	98.56481	10.56000	98.53696				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			4.93500	175.50461	4.93500	175.47589				0.00	0	10,000,000
Total AIRL01 SPOT										0.00	0	10,000,000
Total For AIRL01										0.00	0	10,000,000
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRS1U SPOT										0.00	0	0
Total For AIRS1U										0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.51334				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	102.28272				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	102.42440				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	101.15804				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.62167				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.42901				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.51268				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.27395				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.74500	227.31339	4.74500	227.27734				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.76000	204.07421	4.76000	204.04179				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	100.48345				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	100.33784				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	100.28234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 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
ASN064 On 07/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/06/2020 Spot Bond					0.00000	101.49870				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	101.28186				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	101.70074				0.00	0	49,500,000
Total ASN083 SPOT										0.00	0	49,500,000
Total For ASN083										0.00	0	49,500,000
ASN083 On 03/09/2020 Spot Bond					0.00000	102.74552				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	159.90575				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	100.49637				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	100.02208				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	93.69679				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond					0.00000	101.75368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.56814				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.68379				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.66946				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.03000	158.19502	4.03000	158.17287				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	101.93171				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	89.63678				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.16469				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.16770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.07500	158.06068	4.07500	158.03836				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	59.16726				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	101.79243				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			5.37000	166.42445	5.37000	166.39530				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	100.02270				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	99.82157				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 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
ASN163 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
ASN164 On 20/06/2021 Spot Bond					0.00000	101.95599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.47171				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.43989				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.10501				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			4.72000	102.83958	4.72000	102.82327				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.25323				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.26502				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.33297				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	102.20498				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	102.40684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond					0.00000	101.73684				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	101.80674				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24(On 09/03/2020 Spot Bond					0.00000	101.51308				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25(On 29/05/2021 Spot Bond					0.00000	101.70376				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26(On 20/06/2023 Spot Bond					0.00000	101.46884				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27(On 20/06/2023 Spot Bond					0.00000	101.26042				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27(On 15/08/2023 Spot Bond					0.00000	99.86743				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27(On 20/08/2048 Spot Bond					0.00000	99.79604				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	99.77700				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	101.51297				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29(On 26/09/2023 Spot Bond					0.00000	101.14801				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	101.31790				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN310 On 20/12/2023 Spot Bond					0.00000	101.55490				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN311 On 20/01/2021 Spot Bond					0.00000	101.50323				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316 On 30/04/2020 Spot Bond					0.00000	100.28525				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317 On 30/03/2020 Spot Bond					0.00000	100.97118				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.72500	4.72500	4.72500	93.18789				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	89.96007				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN320 On 20/06/2024 Spot Bond					0.00000	101.27301				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	101.38684				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN330 On 09/05/2024 Spot Bond					0.00000	100.02248				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN334 On 20/06/2024 Spot Bond					0.00000	101.27905				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN336 On 31/01/2038 Spot Bond			4.83000	101.29384	4.83000	101.27748				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN340 On 20/06/2024 Spot Bond					0.00000	101.33224				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341: On 12/02/2021 Spot Bond					0.00000	100.17118				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	100.17118				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	101.25316				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN346: On 20/06/2024 Spot Bond					0.00000	101.29979				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351: On 20/06/2024 Spot Bond					0.00000	101.29630				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354: On 20/06/2024 Spot Bond					0.00000	101.29630				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358: On 30/08/2024 Spot Bond					0.00000	101.73248				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365: On 20/06/2024 Spot Bond					0.00000	101.46153				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN369: On 20/12/2024 Spot Bond					0.00000	101.28045				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN373: On 20/12/2024 Spot Bond					0.00000	101.31064				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN374: On 29/10/2021 Spot Bond					0.00000	100.30437				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN381: On 15/03/2021 Spot Bond					0.00000	101.36547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	101.36547				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	101.44867				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	101.28764				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond					0.00000	99.81107				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39 On 17/12/2025 Spot Bond					0.00000	101.35202				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40 On 20/12/2024 Spot Bond					0.00000	100.47279				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.00860				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			6.88000	103.86389	6.88000	103.84470				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.15500	107.71416	7.15500	107.69337				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	103.57263	9.30000	103.54677				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	103.38099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.31463				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.59121				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	101.92405				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.54845				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	100.99439				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.86999				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	101.96310				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			10.47500	10.47500	10.47500	102.09790				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.40419				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.32475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.68777				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.33608				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.76755				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.32486				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			10.08000	10.08000	10.08000	104.17886				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	101.25121				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.25121				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.36500	11.36500	11.36500	107.95715				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.89667				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.70229				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.76875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.76881				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.50136				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.67548				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	103.53792				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.73203				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	101.50606				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.53341				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.53341				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	101.53341				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.56189				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.53408				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.53408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.53408				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	101.51980				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.02026				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.44605				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			8.31000	8.31000	8.31000	101.44228				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	10.64384	100.00000	10.62028				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	100.14137				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	102.19049				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7 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
BGL05 On 04/09/2020 Spot Bond			8.97500	106.28646	8.97500	106.26083				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.22881				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			8.88000	111.81203	8.88000	111.78534				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	102.01544				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			8.67500	105.86363	8.67500	105.83894				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	102.95725				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			9.45500	106.71965	9.45500	106.69257				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.56669				0.00	0	30,000,000
Total BGL12 SPOT										0.00	0	30,000,000
Total For BGL12										0.00	0	30,000,000
BGL13 On 20/08/2021 Spot Bond			7.88000	105.18515	7.88000	105.16307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.23374				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.33478				0.00	0	10,000,000
Total BGL15 SPOT										0.00	0	10,000,000
Total For BGL15										0.00	0	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	102.29096				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.56969				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	103.90607				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	106.17662				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	108.72119				0.00	0	10,000,000
Total BGT01 SPOT										0.00	0	10,000,000
Total For BGT01										0.00	0	10,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.34114				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	102.18740				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	99.97699				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	99.87618				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			7.62000	108.68733	7.62000	108.66500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.45051				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.31826				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	100.34955				0.00	0	1,900,000,000
Total BID14 SPOT										0.00	0	1,900,000,000
Total For BID14										0.00	0	1,900,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.03266				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.28124				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.80012				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.76025				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.05648				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.19304				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	101.60667				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.14555				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.54634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.26588				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	101.09804				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	100.39204				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1: On 19/11/2020 Spot Bond					0.00000	99.84578				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.83837				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.83432				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.16527				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.15259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.02287				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
CBL22 On 06/05/2020 Spot Bond			7.19500	102.55191	7.19500	102.53202				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.14435				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			7.28000	107.39865	7.28000	107.37755				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.25450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.88431				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.35510				0.00	0	15,000,000
Total CBL29 SPOT										0.00	0	15,000,000
Total For CBL29										0.00	0	15,000,000
CCT01 On 23/06/2023 Spot Bond			9.25500	111.11374	9.25500	111.08628				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			9.05500	110.94450	9.05500	110.91766				0.00	0	1,850,000,000
Total CCT02 SPOT										0.00	0	1,850,000,000
Total For CCT02										0.00	0	1,850,000,000
CCT03 On 15/03/2025 Spot Bond			8.84500	113.90399	8.84500	113.87692				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.84500	102.39606	9.84500	102.36903				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	102.98540	10.00000	102.95860				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.58051				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.01025				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.58919				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.60383				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.49782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	99.94433				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.38858				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.24060				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.02749				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.10063				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.33023				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.11711				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	156.06644	3.14000	155.97066				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.00000	4.00000	4.00000	153.31146				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN291 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	99.92754				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			9.47000	102.49742	9.47000	102.47137				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			9.99000	104.18534	9.99000	104.15745				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.47181				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	99.92916				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.80355				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			8.65000	110.62976	8.65000	110.60402				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.04892				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			10.79000	112.25007	10.79000	112.21767				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.05433				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.37141				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	108.84617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			7.47500	106.41976	7.47500	106.39831				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	102.78959	10.98000	102.75940				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	104.35789	11.00000	104.32720				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	101.27671				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			10.58000	109.96388	10.58000	109.93273				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	101.58055				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.31057				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.39342				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2022 Spot Bond					0.00000	101.31788				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	101.44454				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	101.83967				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	99.93174				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	99.93214				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.31777				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	100.71022				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.32496				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.58097				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.71556				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.63790				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	100.95446				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.86267				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.51165				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.65264				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	101.42996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.58343				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	104.16599				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	100.49147				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	107.32400				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	106.13100				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	107.22600				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	102.34600				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	105.77900				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	101.88427				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	152.52000				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	107.68400				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	108.26500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	108.73300				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	153.52000				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	101.44710				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	101.38248				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	100.89759				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	155.23000				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			7.37500	107.23475	7.37500	107.21341				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			4.00000	158.28465	4.00000	158.26263				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.81500	116.99284	6.81500	116.96776				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			7.05500	115.71992	7.05500	115.69436				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	101.62951				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	99.86237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.45468				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	102.76824				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	102.14282				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			8.64500	104.23604	8.64500	104.21207				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			8.08000	107.88124	8.08000	107.85777				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	101.33495				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	101.09047				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.05855				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	101.97584				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	99.79809				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	102.15128				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.46142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477: On 29/11/2021 Spot Bond			100.00000	32.24136	100.00000	32.16961				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480: On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN482: On 20/05/2021 Spot Bond					0.00000	99.81601				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483: On 20/05/2021 Spot Bond					0.00000	100.98474				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484: On 02/12/2021 Spot Bond					0.00000	102.94240				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485: On 02/12/2021 Spot Bond			7.57500	105.33261	7.57500	105.31122				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486: On 20/06/2022 Spot Bond					0.00000	101.79113				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487: On 23/06/2021 Spot Bond			11.08000	104.13848	11.08000	105.35619				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			7.88000	103.15971	7.88000	103.13781				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489: On 28/03/2020 Spot Bond					0.00000	101.09251				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	101.97051				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	101.46022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	101.74407				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			8.28000	111.12601	8.28000	111.10124				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	103.91984				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	103.72532				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	99.79669				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.79469				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.77305				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	100.80032				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	100.80032				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.41040				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	101.84843				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	102.10909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.76121				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.60907				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	104.08677	9.96000	104.05897				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.84180	10.01000	102.81435				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	102.01399				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.13363	9.60000	102.31933				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.49788				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.31407				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.82520				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	99.95573				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	103.93012	9.20000	103.90445				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.41285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	101.05570				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	101.63196				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.99790				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	103.64336				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	101.43660				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	101.49788				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	103.44200				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.38982				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.54028				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			9.53500	9.53500	9.53500	104.06373				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	98.71999				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	100.35123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	99.85855				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	101.74133				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	100.67690				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 20/12/2023 Spot Bond					0.00000	120.40500				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN542 On 30/05/2022 Spot Bond					0.00000	101.75199				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN543 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN544 On 20/12/2023 Spot Bond					0.00000	103.07274				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	100.66682				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			9.00500	104.68754	9.00500	104.66249				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			9.05500	107.83169	9.05500	107.80545				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			9.14500	106.99971	9.14500	106.97343				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			4.84500	4.84500	4.84500	104.05984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	269.80551				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.84500	4.84500	4.84500	104.05898				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 03/03/2020 Spot Bond				100.00000	0.00000	110.58200				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	119.75000				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55 On 20/12/2020 Spot Bond					0.00000	102.58688				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55 On 15/11/2023 Spot Bond					0.00000	99.86081				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55 On 12/11/2023 Spot Bond					0.00000	99.97786				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55 On 24/11/2024 Spot Bond					0.00000	101.92784				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55 On 17/01/2024 Spot Bond					0.00000	100.72728				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56 On 20/12/2023 Spot Bond				100.00000	0.00000	116.55800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	99.99981				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	101.67009	10.16000	102.50854				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			9.00500	105.08535	9.00500	107.60892				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.02246				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	99.78843				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.19082				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.71339				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	99.99983				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	99.95191				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.67968				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			9.23500	103.26626	9.23500	105.73366				0.00	0	700,000,000
Total CLN571 SPOT										0.00	0	700,000,000
Total For CLN571										0.00	0	700,000,000
CLN571 On 12/11/2025 Spot Bond					0.00000	99.97704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.48317				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	99.99983				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	101.38821				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	101.47589				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	100.52527				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.04307				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	100.96887				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	100.02210				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	101.68420				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	101.55199				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	100.49283				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.65507				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	102.20068				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	101.56508				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	101.30458				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	101.35752				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	101.53225				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	103.61522				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			5.03500	122.00206	5.03500	99.98882				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	101.90655				0.00	350,000,000	350,000,000
Total CLN593 SPOT										0.00	350,000,000	350,000,000
Total For CLN593										0.00	350,000,000	350,000,000
CLN593 On 07/12/2025 Spot Bond					0.00000	101.64629				0.00	0	350,000,000
Total CLN594 SPOT										0.00	0	350,000,000
Total For CLN594										0.00	0	350,000,000
CLN594 On 27/06/2022 Spot Bond					0.00000	101.11781				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	101.90655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.07871				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.00523				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	101.47595				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.35752				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	101.35752				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	101.64950				0.00	0	0
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	100.14118				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	100.13184				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	99.97882				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	100.82720				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	100.61636				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	101.95728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	102.64779	9.32000	102.62224				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 CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	100.43289				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond					0.00000	100.82344				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond					0.00000	101.56811				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond					0.00000	101.91309				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	101.68409				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					0.00000	100.98740				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	101.55464				0.00	0	20,000,000
Total CLN616 SPOT										0.00	0	20,000,000
Total For CLN616										0.00	0	20,000,000
CLN616 On 20/12/2024 Spot Bond					0.00000	101.38249				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	101.44005				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	101.65504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	100.31775				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	100.31708				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	100.30202				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	101.59779				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond					0.00000	100.35521				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond			7.97000	103.09870	7.97000	103.07656				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	102.23307				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	100.28235				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.35000	85.54130	11.35000	85.51536				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	101.85805				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			9.70500	103.47760	9.70500	103.67814				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	101.99101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	101.71913				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	100.98606				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond					0.00000	100.02202				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	100.76749				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	100.64417				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	100.69679				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond					0.00000	100.55151				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN638 On 12/08/2022 Spot Bond					0.00000	99.97922				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN639 On 19/08/2025 Spot Bond					0.00000	100.52653				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 20/12/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN641 SPOT										0.00	0	0
Total For CLN641										0.00	0	0
CLN641 On 17/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total CLN643 SPOT										0.00	0	5,000,000,000
Total For CLN643										0.00	0	5,000,000,000
CLN643 On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN644 SPOT										0.00	0	2,000,000,000
Total For CLN644										0.00	0	2,000,000,000
CLN644 On 18/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,800,000,000
Total CLN645 SPOT										0.00	0	2,800,000,000
Total For CLN645										0.00	0	2,800,000,000
CLN645 On 29/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,200,000,000
Total CLN646 SPOT										0.00	0	4,200,000,000
Total For CLN646										0.00	0	4,200,000,000
CLN81 On 18/04/2028 Spot Bond			8.31000	101.46486	8.31000	101.44228				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.33214				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	99.86365				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			7.73000	115.13134	7.73000	115.10748				0.00	0	430,000,000
Total COJ05 SPOT										0.00	0	430,000,000
Total For COJ05										0.00	0	430,000,000
COJ07 On 23/03/2021 Spot Bond			7.56500	107.55019	7.56500	107.52826				0.00	0	639,700,000
Total COJ07 SPOT										0.00	0	639,700,000
Total For COJ07										0.00	0	639,700,000
COJ08 On 22/06/2026 Spot Bond			9.35500	111.49654	9.35500	111.46868				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.06000	109.39514	8.06000	109.37153				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			8.71500	104.33083	8.71500	104.30652				0.00	0	790,300,000
Total COT01 SPOT										0.00	0	790,300,000
Total For COT01										0.00	0	790,300,000
COT02 On 03/04/2028 Spot Bond			10.56500	101.69189	10.56500	101.66329				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.65500	95.27192	10.65500	95.24490				0.00	0	0

Contract 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			10.75000	10.75000	10.75000	102.20731				0.00	0	478,338,771
Total CPV01 SPOT										0.00	0	478,338,771
Total For CPV01										0.00	0	478,338,771
CS002 On 17/12/2020 Spot Bond					0.00000	101.32017				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.49013				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.26769				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.40125				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	102.24653				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	99.78699				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	101.47907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	101.18730				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	101.11519				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	101.47909				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	100.25406				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	100.29081				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										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
DOL01: On 20/12/2021 Spot Bond					0.00000	102.46307				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	99.78687				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.35652				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			8.97500	8.97500	8.97500	107.99371				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.03147				0.00	0	0

Contract 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			7.38000	103.44368	7.38000	103.42320			2,952,000,000,000.00	400,000,000	300,000,000
Total DV2021 SPOT									2,952,000,000,000.00	400,000,000	300,000,000
Total For DV2021									2,952,000,000,000.00	400,000,000	300,000,000
DV22 On 07/02/2020 Spot Bond			5.85000	99.91993	5.85000	99.93593			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	98.64865	100.00000	98.91599			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			7.48000	111.32764	7.48000	111.30542			15,007,074,632,000.00	2,006,293,400	8,309,823,500
Total DV23 SPOT									15,007,074,632,000.00	2,006,293,400	8,309,823,500
Total For DV23									15,007,074,632,000.00	2,006,293,400	8,309,823,500
DV23/R On 27/02/2023 Spot Bond			100.00000	22.15663	100.00000	22.10786			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	22.15663	100.00000	22.10786			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			7.75000	106.43257	7.75000	106.41058			0.00	0	564,000,000
Total DV24 SPOT									0.00	0	564,000,000
Total For DV24									0.00	0	564,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84584	9.69000	99.82016			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.84584	9.69000	99.82016			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	95.56608	10.85500	95.53864			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	99.83948	10.10000	99.81275			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.83948	10.10000	99.81275			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.21366			0.00	0	0
Total DVC031 SPOT									0.00	0	0
Total For DVC031									0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	101.03359			0.00	0	0

Contract 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	0
Total For DVF20B										0.00	0	0
DVF20(On 31/08/2020 Spot Bond					0.00000	101.69567				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20(On 23/10/2020 Spot Bond					0.00000	100.55166				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	101.75829				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.49617				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22(On 29/08/2022 Spot Bond					0.00000	102.34555				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	100.73894				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.80203				0.00	0	50,000,000,000
Total DVF24 SPOT										0.00	0	50,000,000,000
Total For DVF24										0.00	0	50,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	101.40791				0.00	13,000,000,000	7,200,000,000
Total DVF25 SPOT										0.00	13,000,000,000	7,200,000,000
Total For DVF25										0.00	13,000,000,000	7,200,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	101.63947				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	102.18666				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	101.53885				0.00	0	0

Contract 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	101.82541				0.00	0	8,000,000,000
Total DVFB25 SPOT										0.00	0	8,000,000,000
Total For DVFB25										0.00	0	8,000,000,000
DVFB25 On 31/05/2026 Spot Bond					0.00000	102.15259				0.00	0	75,000,000,000
Total DVFB26 SPOT										0.00	0	75,000,000,000
Total For DVFB26										0.00	0	75,000,000,000
DVFB26 On 31/01/2023 Spot Bond					0.00000	100.23911				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB27 On 31/01/2025 Spot Bond					0.00000	100.24349				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.24756				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	72.69356	100.00000	72.55819				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			7.68000	103.04250	7.68000	103.02158				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			7.68000	108.34657	7.68000	108.32414				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			7.18500	104.18920	7.18500	104.16882				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			7.28500	108.72223	7.28500	108.70086				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			8.19000	110.12128	8.19000	110.09700				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			5.00500	102.13312	5.00500	102.11614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.72000	91.06300	4.72000	91.04857				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	127.53287	2.25000	127.52115				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.62000	128.80254	4.65000	128.50580				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			4.66000	114.08549	4.66000	114.06758				0.00	0	3,750,000,000
Total EL29 SPOT										0.00	0	3,750,000,000
Total For EL29										0.00	0	3,750,000,000
EL30 On 29/07/2030 Spot Bond			4.52000	112.41526	4.52000	112.39805				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			4.66500	102.88382	4.66500	102.86771				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			4.69000	92.85797	4.69000	92.84334				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.53287	2.25000	127.52115				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	122.34407				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	120.40751				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ELN003 SPOT										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			7.00500	102.01053	7.00500	101.99157				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			7.03000	108.28712	7.03000	108.26657				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.65500	104.07604	9.65500	104.04909				0.00	0	100,000,000
Total EMM03 SPOT										0.00	0	100,000,000
Total For EMM03										0.00	0	100,000,000
EMM04 On 16/05/2028 Spot Bond			10.65500	10.65500	10.65500	97.36682				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	103.20323				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.80500	9.80500	9.80500	102.42834				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			9.65500	9.65500	9.65500	103.50940				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.01000	11.01000	11.01000	83.86409				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.32527				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.36074				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.64713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	100.99603				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.19340				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	101.40670				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.66657				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.73529				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.41602				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	102.25118				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.68708				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.47225				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.49839				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.44170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	101.43980				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.08379				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF12U 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
EPFC42 On 04/03/2020 Spot Bond					0.00000	101.52742				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC42 On 12/03/2020 Spot Bond					0.00000	101.26573				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC44 On 07/11/2020 Spot Bond					0.00000	100.07835				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	100.85825				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.43179				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT002 On 03/06/2022 Spot Bond					0.00000	101.62495				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT003 On 03/06/2024 Spot Bond					0.00000	101.65349				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT004 On 16/04/2025 Spot Bond					0.00000	100.64982				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT011 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
ERS3B6 On 17/05/2022 Spot Bond					0.00000	99.87053				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.87450				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C6 On 17/05/2022 Spot Bond					0.00000	99.86412				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	99.87369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.13895			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	99.87450			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	99.86967			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ERSA2:On 17/05/2022 Spot Bond					0.00000	99.87583			0.00	0	0
Total ERS26 SPOT									0.00	0	0
Total For ERS26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.87772			0.00	0	0
Total ERS27 SPOT									0.00	0	0
Total For ERS27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			7.62000	106.67067	7.62000	106.64875		101,406,960,000.00	13,308,000	2,743,579,300	
Total ES23 SPOT								101,406,960,000.00	13,308,000	2,743,579,300	
Total For ES23								101,406,960,000.00	13,308,000	2,743,579,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.48371	10.00000	100.45677		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			9.05500	97.25590	9.05500	97.23237		261,490,290,000.00	28,878,000	10,265,125,300	
Total ES26 SPOT								261,490,290,000.00	28,878,000	10,265,125,300	
Total For ES26								261,490,290,000.00	28,878,000	10,265,125,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.83755	7.85000	102.81591		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			10.90500	79.22931	10.84000	79.58251		298,844,982,000.00	27,404,400	590,024,500	
Total ES33 SPOT								298,844,982,000.00	27,404,400	590,024,500	
Total For ES33								298,844,982,000.00	27,404,400	590,024,500	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.08062	7.50000	103.05976		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.14000	80.96431	11.14000	80.94034			183,569,416,104,000.00	16,478,403,600	10,046,208,400
Total ES42 SPOT									13,569,416,104,000.00	16,478,403,600	10,046,208,400
Total For ES42									13,569,416,104,000.00	16,478,403,600	10,046,208,400
ES42/R On 25/04/2042 Spot Bond			8.50000	102.53340	8.50000	102.51009			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.56019			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.41747			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	101.45654			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.28929			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.33221			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	13.74959	100.00000	13.71628			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	22.31069	100.00000	22.25664			0.00	0	0
Total FFB1U SPOT									0.00	0	0
Total For FFB1U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	0.00000				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	99.95677				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.08390				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.80613				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	99.87223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	99.86815				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.30080				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.56771				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	0.00000				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTG1U On 10/03/2020 Spot Bond					0.00000	103.25600				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	102.57984				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	101.55227				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	103.21518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.37500	9.37500	9.37500	102.66458				0.00	0	60,000,000
Total FRB14 SPOT										0.00	0	60,000,000
Total For FRB14										0.00	0	60,000,000
FRB15 On 06/03/2020 Spot Bond					0.00000	102.08229				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	101.89284				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.80414				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.00909				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			9.37500	107.26819	9.37500	107.24134				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.28572				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	106.08665				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.28023				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	105.21537				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.34324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB24 SPOT									0.00	0	0
Total For FRB24									0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	104.20095			0.00	0	0
Total FRB25 SPOT									0.00	0	0
Total For FRB25									0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.82786			0.00	0	10,000,000
Total FRB26 SPOT									0.00	0	10,000,000
Total For FRB26									0.00	0	10,000,000
FRB27 On 03/06/2026 Spot Bond			9.50500	105.14285	9.50500	105.11619			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			3.40000	160.09107	3.40000	160.07137		408,000,000,000.00		120,000,000	60,000,000
Total FRBI22 SPOT								408,000,000,000.00		120,000,000	60,000,000
Total For FRBI22								408,000,000,000.00		120,000,000	60,000,000
FRBI23 On 07/12/2023 Spot Bond			3.92000	3.92000	3.92000	293.52986		0.00	0	0	10,000,000
Total FRBI23 SPOT								0.00	0	0	10,000,000
Total For FRBI23								0.00	0	0	10,000,000
FRBI25 On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	130.92217		0.00	0	0	0
Total FRBI25 SPOT								0.00	0	0	0
Total For FRBI25								0.00	0	0	0
FRBI28 On 31/03/2028 Spot Bond			4.53000	176.56655	4.53000	176.53958		0.00	0	0	10,000,000
Total FRBI28 SPOT								0.00	0	0	10,000,000
Total For FRBI28								0.00	0	0	10,000,000
FRBI29 On 31/03/2029 Spot Bond			4.67000	4.67000	4.67000	93.60222		0.00	0	0	0
Total FRBI29 SPOT								0.00	0	0	0
Total For FRBI29								0.00	0	0	0
FRBI33 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	202.22370		0.00	0	0	0
Total FRBI33 SPOT								0.00	0	0	0
Total For FRBI33								0.00	0	0	0
FRBI46 On 31/03/2046 Spot Bond			5.31500	84.57154	5.31500	84.55685		0.00	0	0	0
Total FRBI46 SPOT								0.00	0	0	0
Total For FRBI46								0.00	0	0	0
FRBI50 On 31/12/2050 Spot Bond			5.19000	86.30238	5.19000	86.28761		0.00	0	0	0
Total FRBI50 SPOT								0.00	0	0	0
Total For FRBI50								0.00	0	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.30000	7.30000	7.30000	94.40868		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ01:On 28/10/2024 Spot Bond			8.01000	8.01000	8.01000	69.45575				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02:On 10/12/2024 Spot Bond			8.05000	8.05000	8.05000	68.72029				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10:On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12:On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			5.21500	5.21500	5.21500	125.87669				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	99.63966				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	92.04750				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	102.98500	10.00000	102.95900				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	102.53017				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21:On 07/05/2020 Spot Bond					0.00000	100.08773				0.00	0	0

Contract 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
FRC22: On 31/01/2022 Spot Bond			4.11000	157.95630	4.11000	157.93385				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	102.01277				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			4.97000	155.41878	4.97000	155.39311				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.02300				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	0.00000				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	105.67577				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	0.00000				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	105.85545				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	105.54106				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.14551				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	0.00000				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	101.13386				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	100.90588				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	0.00000				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	0.00000				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	105.15278				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	100.90294				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	99.94778				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.38078				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.12703				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.52611				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.07177				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.15097				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	100.78175				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	100.72989				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	100.86327				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	103.49901				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	102.56704				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	100.28546				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	100.30910				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	102.71726	9.80000	102.69026				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	101.44490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275(On 12/12/2020 Spot Bond					0.00000	101.44822				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276(On 04/03/2021 Spot Bond					0.00000	101.59325				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277(On 27/03/2020 Spot Bond					0.00000	101.02561				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	101.93350				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28(On 20/12/2023 Spot Bond					0.00000	101.41132				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.28693				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28(On 26/01/2021 Spot Bond					0.00000	100.90269				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28(On 11/11/2024 Spot Bond					0.00000	99.99975				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	101.37635				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.40484				0.00	0	76,000,000
Total FRC286 SPOT										0.00	0	76,000,000
Total For FRC286										0.00	0	76,000,000
FRC28(On 20/12/2022 Spot Bond					0.00000	101.29202				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29(On 20/06/2022 Spot Bond					0.00000	102.61379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29 On 26/01/2021 Spot Bond					0.00000	100.39342				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.24153				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	100.48237				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	100.47642				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	99.93090				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	99.93340				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	99.93259				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	99.91287				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29 On 20/06/2024 Spot Bond					0.00000	101.55483				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30 On 25/04/2023 Spot Bond					0.00000	101.44332				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30 On 30/11/2020 Spot Bond					0.00000	101.81031				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30 On 11/11/2024 Spot Bond					0.00000	99.99980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	105.17382				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	100.97121				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30: On 06/11/2023 Spot Bond					0.00000	100.04093				0.00	0	571,500,000
Total FRC305 SPOT										0.00	0	571,500,000
Total For FRC305										0.00	0	571,500,000
FRC30: On 27/02/2023 Spot Bond					0.00000	101.73646				0.00	0	83,500,000
Total FRC306 SPOT										0.00	0	83,500,000
Total For FRC306										0.00	0	83,500,000
FRC30: On 12/08/2020 Spot Bond					0.00000	99.98056				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	102.25600				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30: On 20/06/2024 Spot Bond					0.00000	101.27473				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	101.39398				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	101.03000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	100.24000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31: On 20/06/2024 Spot Bond					0.00000	101.48307				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31: On 23/02/2021 Spot Bond					0.00000	103.50000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314: On 13/10/2026 Spot Bond					0.00000	101.20596				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315: On 15/09/2033 Spot Bond					0.00000	101.44575				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316: On 31/07/2034 Spot Bond					0.00000	100.26437				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317: On 20/12/2024 Spot Bond					0.00000	101.38249				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318: On 20/12/2026 Spot Bond					0.00000	101.48287				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320: On 24/10/2020 Spot Bond					0.00000	100.42491				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321: On 20/12/2024 Spot Bond					0.00000	101.66662				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC322: On 20/12/2024 Spot Bond					0.00000	101.50597				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323: On 20/06/2026 Spot Bond					0.00000	101.40387				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324: On 02/04/2024 Spot Bond					0.00000	100.96196				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325: On 20/12/2022 Spot Bond					0.00000	101.48313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC327 On 30/09/2022 Spot Bond					0.00000	100.99206				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC328 On 27/12/2022 Spot Bond					0.00000	101.64103				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC329 On 06/11/2023 Spot Bond					0.00000	100.17581				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC330 On 15/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			200,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total FRC330 SPOT									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
Total For FRC330									10,000,000,000,000.00	2,000,000,000	2,000,000,000	
FRC66 On 31/01/2022 Spot Bond			4.75000	4.75000	4.75000	156.03808			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			4.69000	4.69000	4.69000	156.21458			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			4.67000	4.67000	4.67000	156.27347			0.00	0	0	
Total FRC71 SPOT									0.00	0	0	
Total For FRC71									0.00	0	0	
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD16U SPOT									0.00	0	0	
Total For FRD16U									0.00	0	0	
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD17U SPOT									0.00	0	0	
Total For FRD17U									0.00	0	0	
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD19U SPOT									0.00	0	0	
Total For FRD19U									0.00	0	0	
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total FRD20U SPOT									0.00	0	0	
Total For FRD20U									0.00	0	0	
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.36000	85.26912	5.36000	85.25408				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			4.95000	99.63942	4.95000	99.62302				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.29860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.39824				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	101.63188				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.53644				0.00	0	40,000,000
Total FRJ22 SPOT										0.00	0	40,000,000
Total For FRJ22										0.00	0	40,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.39540				0.00	2,000,000,000	2,000,000,000
Total FRJ23 SPOT										0.00	2,000,000,000	2,000,000,000
Total For FRJ23										0.00	2,000,000,000	2,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.93857				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.86549				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.60395				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.65420				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.17223				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01L 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
FRS02L 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
FRS10L On 15/01/2024 Spot Bond			4.13800	4.13800	4.13800	107.09889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	105.41451				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.67918				0.00	1,300,000,000	1,300,000,000
Total FRS103 SPOT										0.00	1,300,000,000	1,300,000,000
Total For FRS103										0.00	1,300,000,000	1,300,000,000
FRS10 On 23/01/2024 Spot Bond					0.00000	100.40785				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.68000	103.40871	4.68000	103.39243				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.69500	205.47786	4.69500	205.44555				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.82000	101.43319	4.82000	101.41684				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.72500	4.72500	4.72500	204.79621				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.76500	128.54026	4.76500	128.51972				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.70500	118.52324	3.70500	118.50770				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.82000	101.43319	4.82000	101.41684				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.84500	202.25633	4.84500	202.22370				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12 On 07/12/2033 Spot Bond			4.89500	201.19615	4.89500	201.16346				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.29500	163.81484	4.29500	131.34782				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			4.92500	200.56332	4.92500	200.53056				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			4.82000	101.43319	4.82000	101.41684				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.18000	168.65836	5.18000	168.62968				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			5.57000	91.59544	5.57000	91.57883				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			5.07000	169.96750	5.07000	169.93910				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.13000	169.25198	5.13000	169.22342				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			5.43500	190.16860	5.43500	190.13497				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	116.34969				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			5.50000	92.46300	5.50000	92.44641				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			4.82000	4.82000	4.82000	101.41684				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			4.82000	101.43319	4.82000	101.41684				0.00	0	1,275,000,000

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 FRS136 SPOT										0.00	0	1,275,000,000
Total For FRS136										0.00	0	1,275,000,000
FRS137 On 31/03/2028 Spot Bond			4.94000	171.52981	4.94000	171.50173				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.20500	194.77264	5.20500	194.73938				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.07000	169.96750	5.07000	169.93910				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.07000	169.96750	5.07000	169.93910				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			5.36000	166.54115	5.36000	166.51204				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.06500	126.77204	5.06500	126.75077				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.81000	158.85386	3.81000	158.83258				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.42000	165.84225	5.42000	165.81300				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.46000	165.37820	5.46000	165.34884				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.03500	126.94761	5.03500	126.92641				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.88000	172.25645	4.88000	172.22853				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.47000	165.23305	5.47000	165.23305				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0

Contract 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	12.02346				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	13.66920				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	16.60023				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	18.77746				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	11.27152				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	12.53914				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	14.95669				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	16.77449				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	10.43955				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	10.44242				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	9.79801				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	13.30191				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.64838				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.68687				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	13.33033				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	13.33032				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	15.94004				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	101.35008				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.19594				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	111.46143				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	117.25791				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	117.50500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	131.10636				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	122.22085				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/03/2020 Spot Bond					0.00000	103.95725				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	119.21699				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	41.52364				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	41.72276				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.12782				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	113.37294				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.13989				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	99.97778				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.85672				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	110.11596				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	103.46704				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	102.82357				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.71641				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	103.59075				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	107.89102				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	101.97947				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	110.11565				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.72000	3.72000	3.72000	295.53960				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			3.61000	3.61000	3.61000	296.65203				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			4.33000	4.33000	4.33000	289.46118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.60000	159.48602	3.60000	159.46555			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.34096			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			3.30000	160.39467	3.30000	160.37539			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.15996			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			4.52000	98.02231	4.52000	98.00730			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.21500	72.09974	4.21500	104.30174			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.22500	4.22500	4.22500	131.77505			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.25500	4.25500	4.25500	131.59176			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			4.52000	4.52000	4.52000	287.59878			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.04000	104.23095	7.04000	104.21125			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			7.64000	7.64000	7.64000	103.79889		2,903,200,000,000.00	380,000,000	380,000,000	
Total FRX23 SPOT								2,903,200,000,000.00	380,000,000	380,000,000	
Total For FRX23								2,903,200,000,000.00	380,000,000	380,000,000	
FRX24 On 10/12/2024 Spot Bond			7.85500	113.29921	7.85500	113.27537		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			7.91900	108.43034	7.91900	108.40721				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			8.17500	110.14188	8.17500	110.11776				0.00	0	500,000,000
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			8.24500	114.67254	8.24500	114.64710				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			8.56500	109.68367	8.56500	109.65841				0.00	0	50,000,000
Total FRX28 SPOT										0.00	0	50,000,000
Total For FRX28										0.00	0	50,000,000
FRX30 On 31/01/2030 Spot Bond			8.86000	106.12669	8.86000	106.10141				0.00	0	30,000,000
Total FRX30 SPOT										0.00	0	30,000,000
Total For FRX30										0.00	0	30,000,000
FRX31 On 21/02/2031 Spot Bond			9.14500	106.94612	9.14500	106.92014				0.00	0	190,000,000
Total FRX31 SPOT										0.00	0	190,000,000
Total For FRX31										0.00	0	190,000,000
FRX32 On 31/03/2032 Spot Bond			9.24000	113.07945	9.24000	113.05155				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			10.44500	81.01849	10.44500	80.99596				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	101.82972				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	101.89647				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.71536				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	101.21420				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	102.11664				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	101.87190				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.55854				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.61519				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.64959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.65970				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.06273				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.58703				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	100.09075				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.77974				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	101.80104				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.93948				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	102.10982				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.21626				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
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.73209				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.76378				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.57536				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.63218				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.02014				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										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
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.27000	102.50042	4.27000	102.48547				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.66731				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.70263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.42157				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	100.77812				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.42130				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	100.75269				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	101.69721				0.00	0	4,500,000,000
Total GRT16 SPOT										0.00	0	4,500,000,000
Total For GRT16										0.00	0	4,500,000,000
GRT17 On 17/10/2023 Spot Bond			7.65500	111.11814	7.65500	111.09534				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.42624				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.23491				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.01667				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			9.45500	104.59676	9.45500	104.57035				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.63508				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.93734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	102.00601				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.88598				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000
Total For GRT25G										0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.84322				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.15180				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.38859				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.42282				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	101.88220				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.70602				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.48564				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.69121				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.83049				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	101.63079				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 GRT36 SPOT										0.00	0	500,000,000
Total For GRT36										0.00	0	500,000,000
GRT38 On 31/03/2026 Spot Bond					0.00000	101.00461				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	100.24674				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	99.81703				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.01156				0.00	0	300,000,000
Total GRT41 SPOT										0.00	0	300,000,000
Total For GRT41										0.00	0	300,000,000
GRT42 On 20/11/2026 Spot Bond					0.00000	99.80808				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										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
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T5U SPOT										0.00	0	0
Total For H7T5U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	102.54870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC2T4 SPOT										0.00	0	0
Total For HC2T4										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.63923				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.72911				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.73780				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.16692				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.06421				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.46861				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.68840				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.50787				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	99.77975				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.04675				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.00683				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	101.26550				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			6.64000	101.72893	6.64000	101.71098				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	71.55024	100.00000	71.41675				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.23000	290.48929	4.23000	290.44723				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			4.42000	4.42000	4.42000	291.01401				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			4.69000	77.41699	4.69000	94.94361				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			10.78000	89.21195	10.78000	89.18622				0.00	0	480,000,000
Total HWAY34 SPOT										0.00	0	480,000,000
Total For HWAY34										0.00	0	480,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.50135	100.00000	9.48021				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.79000	88.83425	10.79000	88.80861			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	9.50095	100.00000	9.47981			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.92274			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.55456			0.00	0	2,000,000,000
Total HWF12 SPOT									0.00	0	2,000,000,000
Total For HWF12									0.00	0	2,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	101.71630			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.50000	136.31116	3.61500	135.56562		083,931,071,950,000.00	595,408,877,700	259,377,917,900	
Total I2025 SPOT								13,931,071,950,000.00	595,408,877,700	259,377,917,900	
Total For I2025								13,931,071,950,000.00	595,408,877,700	259,377,917,900	
I2029 On 31/03/2029 Spot Bond			3.80000	100.45453	3.80000	100.44116		745,089,970,400,000.00	196,076,308,000	113,169,313,300	
Total I2029 SPOT								15,089,970,400,000.00	196,076,308,000	113,169,313,300	
Total For I2029								15,089,970,400,000.00	196,076,308,000	113,169,313,300	
I2033 On 28/02/2033 Spot Bond			3.86000	100.48243	3.86000	100.46878		388,697,379,194,000.00	100,698,802,900	86,921,837,400	
Total I2033 SPOT								18,697,379,194,000.00	100,698,802,900	86,921,837,400	
Total For I2033								18,697,379,194,000.00	100,698,802,900	86,921,837,400	
I2038 On 31/01/2038 Spot Bond			3.92000	114.97524	3.92000	114.95950		960,233,162,840,000.00	244,957,439,500	257,782,382,700	
Total I2038 SPOT								10,233,162,840,000.00	244,957,439,500	257,782,382,700	
Total For I2038								10,233,162,840,000.00	244,957,439,500	257,782,382,700	
I2046 On 31/03/2046 Spot Bond			3.94000	106.81818	3.94000	106.80354		830,792,671,748,000.00	210,861,084,200	205,106,511,500	
Total I2046 SPOT								10,792,671,748,000.00	210,861,084,200	205,106,511,500	
Total For I2046								10,792,671,748,000.00	210,861,084,200	205,106,511,500	
I2050 On 31/12/2050 Spot Bond			3.95000	108.84455	3.95000	108.82953		483,131,158,270,000.00	375,476,242,600	261,379,913,081	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2050 SPOT										13,131,158,270,000.00	375,476,242,600	261,379,913,081
Total For I2050										13,131,158,270,000.00	375,476,242,600	261,379,913,081
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										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	101.76828				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			7.59500	7.59500	7.59500	104.99821				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	102.12180				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.59321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.32182				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.18000	290.98351	4.18000	290.94177				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.49466				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.94489				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	101.81032				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	102.16792				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	101.86182				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.18838				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.38392				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	99.87617				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.68293				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.07836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	99.93817				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	100.89707				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.69869				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.80626				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.65623				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.07632				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	99.97846				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	101.36100				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.55233				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	101.91297				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	101.83558				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.48774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL137 SPOT									0.00	0	0
Total For IBL137									0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.49453			0.00	0	0
Total IBL138 SPOT									0.00	0	0
Total For IBL138									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.33000	3.33000	3.33000	160.28411			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	102.98500	10.00000	102.95900			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.19500	101.12146	7.19500	101.10218		1,649,094,000,000.00	229,200,000	57,300,000	
Total IBL50 SPOT								1,649,094,000,000.00	229,200,000	57,300,000	
Total For IBL50								1,649,094,000,000.00	229,200,000	57,300,000	
IBL60 On 17/02/2024 Spot Bond			8.24000	106.63270	8.24000	106.60930			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.59242			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			3.45000	159.93953	3.45000	159.91964			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.20840			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.58333			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			8.33000	106.31148	8.33000	106.28765			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	100.75195			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.17500	106.11042	7.17500	106.08987				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	44.48395	100.00000	44.38496				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	101.94360				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.48960				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.54491				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	13.52769	100.00000	13.49792				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			7.07000	103.40013	7.07000	103.38050				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			8.65500	105.51793	8.65500	105.49337				0.00	0	2,982,995,400
Total IDCG06 SPOT										0.00	0	2,982,995,400
Total For IDCG06										0.00	0	2,982,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.50492				0.00	0	500,000,000
Total IDCG07 SPOT										0.00	0	500,000,000
Total For IDCG07										0.00	0	500,000,000
IDCG08 On 13/05/2030 Spot Bond			9.55500	113.87174	9.55500	114.15777				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.61512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.25500	109.68711	9.25500	109.65999				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.74759				0.00	0	200,000,000
Total IDCG12 SPOT										0.00	0	200,000,000
Total For IDCG12										0.00	0	200,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.01585				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	99.97971				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	100.62335				0.00	0	500,000,000
Total IDCG15 SPOT										0.00	0	500,000,000
Total For IDCG15										0.00	0	500,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	100.77359				0.00	0	1,000,000,000
Total IDCG16 SPOT										0.00	0	1,000,000,000
Total For IDCG16										0.00	0	1,000,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.02136				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.38171				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.85516				0.00	0	270,000,000
Total IDCG19 SPOT										0.00	0	270,000,000
Total For IDCG19										0.00	0	270,000,000
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.20822				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.25298				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.34507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.30076				0.00	0	1,800,000,000
Total IDCG23 SPOT										0.00	0	1,800,000,000
Total For IDCG23										0.00	0	1,800,000,000
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.32960				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	7.47474	100.00000	7.45820				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			8.15500	103.72216	8.15500	103.69951				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.33500	104.45504	7.33500	104.43448				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										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
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
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				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	102.98500	10.00000	102.95900				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.73830				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.25913				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.61454				0.00	0	20,000,000
Total ING383 SPOT										0.00	0	20,000,000
Total For ING383										0.00	0	20,000,000
ING384 On 30/09/2021 Spot Bond					0.00000	88.05758				0.00	0	40,000,000
Total ING384 SPOT										0.00	0	40,000,000
Total For ING384										0.00	0	40,000,000
INLV01 On 12/08/2024 Spot Bond					0.00000	100.14881				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.21862				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.27688				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			9.47500	103.10103	9.47500	103.07481				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	106.17805				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.63077				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.46503				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.36580				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.18624				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.19981				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.21337				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.30201				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	101.92540				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.35027				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.13497				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.67400				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.02135				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.02141				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.09576				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	101.50529				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	100.98547				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	101.45634				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.34585				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JI{ On 10/10/2020 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 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	100.09008	2.75000	100.08258			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			7.03000	148.29803	7.03000	148.26553			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.68155			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.18229			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			9.37500	102.91613	9.37500	102.89023			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.45403			0.00	0	40,000,000
Total IV035 SPOT									0.00	0	40,000,000
Total For IV035									0.00	0	40,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	103.80266			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.54493			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			5.55000	5.55000	5.55000	153.70887			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	104.89398			0.00	0	10,000,000
Total IV040 SPOT									0.00	0	10,000,000
Total For IV040									0.00	0	10,000,000
IV041 On 29/09/2021 Spot Bond			9.60000	107.93754	9.60000	107.90974			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	103.79994			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			9.61500	9.61500	9.61500	107.38594				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.32235				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			4.25000	157.53964	4.25000	157.51666				0.00	0	70,000,000
Total IV045 SPOT										0.00	0	70,000,000
Total For IV045										0.00	0	70,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	103.38435				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	101.63533				0.00	0	550,000,000
Total IV050 SPOT										0.00	0	550,000,000
Total For IV050										0.00	0	550,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.73000	162.28481	5.73000	162.25485				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			6.95000	6.95000	6.95000	99.86689				0.00	0	0
Total IVA982 SPOT										0.00	0	0
Total For IVA982										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			6.95000	6.95000	6.95000	99.73413				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.46968				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			7.00000	7.00000	7.00000	99.20096				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			7.00000	7.00000	7.00000	98.80620				0.00	0	0
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.65665				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.52430				0.00	0	0
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.39230				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.26065				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.12936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.05265				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			7.24500	103.32496	7.24500	103.30476				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.21195				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.09197				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.09500	106.46205	8.09500	106.43897				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.11095				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.12841				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.58023				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.47467				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.11677				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.94601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			7.74500	104.65730	7.74500	104.63546				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	99.83235				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.41871				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.48427				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.33900				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.38854				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	103.08519				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	101.87533				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	100.73055				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.66308				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.53193				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.60012				0.00	0	0

Contract 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	101.17274				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	102.44656				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	102.35374				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	101.64619				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.12619				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.44301				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	103.62922				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	100.90249				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.06510				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	100.83314				0.00	0	0

Contract 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	100.04536				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	99.87368				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.38111				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.18480				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	101.12179				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.74324				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.49038				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.10513				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			7.45000	107.38883	7.45000	107.36737				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.88547				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.52281				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	101.73443				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.95549				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.49865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	100.17838				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 29/04/2022 Spot Bond					0.00000	100.29042				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.14707				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	100.56594				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			9.24500	126.92512	9.24500	126.89361				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	104.49363	9.71000	104.46593				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.58152				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.32737				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.15367				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			7.78000	106.86414	7.78000	106.84186				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	102.15162				0.00	0	90,000,000
Total LBK22 SPOT										0.00	0	90,000,000
Total For LBK22										0.00	0	90,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	103.66982				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.16000	111.61124	8.16000	111.58685				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	101.47796				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	103.12366				0.00	0	1,000,000,000
Total LBK27 SPOT										0.00	0	1,000,000,000
Total For LBK27										0.00	0	1,000,000,000
LBK28 On 15/05/2028 Spot Bond			10.02000	105.56351	10.02000	105.53516				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			7.90500	106.94852	7.90500	106.92587				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.21722				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	101.86152				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.02207				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	102.19384				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.40509				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	101.03969				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.12688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.82500	101.09451	6.82500	101.07608			7,917,000,000,000.00	1,160,000,000	583,627,600
Total LGL04 SPOT									7,917,000,000,000.00	1,160,000,000	583,627,600
Total For LGL04									7,917,000,000,000.00	1,160,000,000	583,627,600
LGL05 On 12/12/2021 Spot Bond					0.00000	103.51757			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			8.18000	108.34385	8.18000	108.32012			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	102.90651			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	104.27383			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	105.24885			0.00	0	10,000,000
Total LGL09 SPOT									0.00	0	10,000,000
Total For LGL09									0.00	0	10,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	100.85354			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC13U SPOT									0.00	0	0
Total For LHC13U									0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC14U SPOT									0.00	0	0
Total For LHC14U									0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC15U SPOT									0.00	0	0
Total For LHC15U									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	99.93422			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	99.94157			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	99.93410				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	101.88902				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.34484				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	102.30113				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	102.34376				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.81219				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.80734				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.80371				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.94179				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.67063				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.47622				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ18 On 13/02/2020 Spot Bond					0.00000	99.96339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ181 SPOT										0.00	0	0
Total For MAQ181										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	98.77917				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 21/02/2020 Spot Bond					0.00000	99.81666				0.00	0	0
Total MAQ183 SPOT										0.00	0	0
Total For MAQ183										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC27U SPOT										0.00	0	0
Total For MBC27U										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	101.11788				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	101.93691				0.00	0	6,000,000,000
Total MBF057 SPOT										0.00	0	6,000,000,000
Total For MBF057										0.00	0	6,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.01816				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	99.88158				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	101.35892				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	101.48180				0.00	0	10,000,000,000
Total MBF063 SPOT										0.00	0	10,000,000,000
Total For MBF063										0.00	0	10,000,000,000
MBF06 On 30/09/2020 Spot Bond					0.00000	100.92416				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	100.92129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.68291				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.70549				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	100.17234				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.71499				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	101.74696				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.67742				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	100.31760				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	100.31998				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.02802				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.04049				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	101.70204				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.69485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond					0.00000	101.02804				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04: On 27/03/2024 Spot Bond					0.00000	101.04051				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	101.69801				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	116.83452				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			7.18000	107.06150	7.18000	107.04076			5,744,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT									5,744,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02									5,744,000,000,000.00	800,000,000	400,000,000	
MMIG0: On 01/06/2020 Spot Bond					0.00000	102.21041			0.00	0	0	
Total MMIG03 SPOT									0.00	0	0	
Total For MMIG03									0.00	0	0	
MMIG0: On 12/08/2025 Spot Bond			10.70500	10.70500	10.70500	102.39702			0.00	0	20,000,000	
Total MMIG04 SPOT									0.00	0	20,000,000	
Total For MMIG04									0.00	0	20,000,000	
MMIG0: On 12/08/2022 Spot Bond			8.58000	105.03400	8.58000	105.01002			0.00	0	1,090,000,000	
Total MMIG05 SPOT									0.00	0	1,090,000,000	
Total For MMIG05									0.00	0	1,090,000,000	
MMIG0: On 19/10/2028 Spot Bond					0.00000	102.75606			0.00	0	0	
Total MMIG06 SPOT									0.00	0	0	
Total For MMIG06									0.00	0	0	
MMIG0: On 18/09/2024 Spot Bond					0.00000	101.32015			0.00	0	15,000,000	
Total MMIG07 SPOT									0.00	0	15,000,000	
Total For MMIG07									0.00	0	15,000,000	
MML01 On 10/12/2026 Spot Bond					0.00000	101.50166			0.00	0	0	
Total MML01 SPOT									0.00	0	0	
Total For MML01									0.00	0	0	
MML02 On 10/12/2026 Spot Bond			8.78500	104.15351	8.78500	104.12905			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	116.94384				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.19315				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.21234				0.00	0	20,000,000
Total MTN07 SPOT										0.00	0	20,000,000
Total For MTN07										0.00	0	20,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.27598				0.00	400,000,000	400,000,000
Total MTN08 SPOT										0.00	400,000,000	400,000,000
Total For MTN08										0.00	400,000,000	400,000,000
MTN09 On 11/10/2022 Spot Bond					0.00000	101.93505				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.98033				0.00	0	10,000,000
Total MTN10 SPOT										0.00	0	10,000,000
Total For MTN10										0.00	0	10,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	102.01244				0.00	1,000,000,000	500,000,000
Total MTN11 SPOT										0.00	1,000,000,000	500,000,000
Total For MTN11										0.00	1,000,000,000	500,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	102.50730				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.69084				0.00	0	10,000,000
Total MTN13 SPOT										0.00	0	10,000,000
Total For MTN13										0.00	0	10,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.02083				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.02130				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	101.62221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.66863				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	101.72270				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.51583				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.60921				0.00	0	20,000,000
Total MTN20 SPOT										0.00	0	20,000,000
Total For MTN20										0.00	0	20,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.06072				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.39380				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.96830				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	101.94623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	101.94624				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211(On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.25825				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.34972				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.36711				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.32493				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.56895				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	102.81200				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.15397				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.21435				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	101.42559				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.60499				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	101.76981			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			7.72000	103.23178	7.72000	103.21030			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			6.71500	102.20276	6.71500	102.18442			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			8.18000	105.87943	8.18000	105.85611			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			9.70500	104.11245	9.70500	104.08536			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	100.53823			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.43851			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.26322			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.31681			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.32204			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			6.92000	103.35852	6.92000	103.33921			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			6.88500	106.34747	6.88500	106.32770			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	103.74517	9.38000	103.71905				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			7.98000	109.90474	7.98000	109.88112				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			6.79500	104.43198	6.79500	104.41292				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			7.04500	103.22268	7.04500	103.20305				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			7.91500	106.19766	7.91500	106.17527				0.00	0	10,000,000
Total NBK16A SPOT										0.00	0	10,000,000
Total For NBK16A										0.00	0	10,000,000
NBK17/On 22/04/2026 Spot Bond			8.16500	111.59011	8.16500	111.56572				0.00	0	1,230,000,000
Total NBK17A SPOT										0.00	0	1,230,000,000
Total For NBK17A										0.00	0	1,230,000,000
NBK18/On 01/06/2020 Spot Bond			6.94000	102.48649	6.94000	102.46740				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			7.57500	106.18716	7.57500	106.16559				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.17000	112.66191	8.17000	112.63726				0.00	0	10,000,000
Total NBK20A SPOT										0.00	0	10,000,000
Total For NBK20A										0.00	0	10,000,000
NBK20/On 25/06/2021 Spot Bond					0.00000	101.47185				0.00	2,000,000,000	1,060,000,000
Total NBK20B SPOT										0.00	2,000,000,000	1,060,000,000
Total For NBK20B										0.00	2,000,000,000	1,060,000,000
NBK21/On 21/07/2027 Spot Bond			9.46500	106.75198	9.46500	106.72487				0.00	0	40,000,000
Total NBK21A SPOT										0.00	0	40,000,000
Total For NBK21A										0.00	0	40,000,000
NBK22/On 19/11/2022 Spot Bond			7.56000	108.49002	7.56000	108.46791				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			8.97500	110.03488	8.97500	110.00833				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	99.98175				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			8.95500	113.43681	8.95500	113.40951				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	99.99993				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			7.88000	7.88000	7.88000	112.48899				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	102.79687				0.00	1,000,000,000	500,000,000
Total NBK25B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK25B										0.00	1,000,000,000	500,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	19.61352	100.00000	19.56987				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.48087				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.26500	111.63326	9.26500	111.60549				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			7.52000	107.75760	7.52000	107.73575				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	102.37886				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			8.70500	109.07521	8.70500	109.04968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			7.51500	111.71041	7.51500	111.68802				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	102.84140				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			7.58000	108.29678	7.58000	108.27465				0.00	0	3,000,000,000
Total NBK31A SPOT										0.00	0	3,000,000,000
Total For NBK31A										0.00	0	3,000,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	102.05738				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.04670				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	101.55623				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.62679				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.18512				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.48000	10.48000	10.48000	62.53417				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	104.43145				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	101.87102				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	102.71047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.99759				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.12128				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	100.67777				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	100.98057				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.60907				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.13332				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.34350				0.00	0	500,000,000
Total NBK49B SPOT										0.00	0	500,000,000
Total For NBK49B										0.00	0	500,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	100.38714				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.99982				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	101.87817				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	102.24289				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	101.91542				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.76441				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.16810				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.17108				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.17336				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.50177				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31073				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.65000	107.58157	9.65000	107.55373				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.30355				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			9.68500	106.83109	9.68500	106.80334				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.31073				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.32212			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.33649			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.28860			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	99.85803			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.07443				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			7.28000	102.77518	7.28000	102.75524				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	108.44932				0.00	0	290,000,000
Total NEDT1A SPOT										0.00	0	290,000,000
Total For NEDT1A										0.00	0	290,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	109.00216				0.00	0	40,000,000
Total NEDT1B SPOT										0.00	0	40,000,000
Total For NEDT1B										0.00	0	40,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	105.03658				0.00	0	340,000,000
Total NGL01 SPOT										0.00	0	340,000,000
Total For NGL01										0.00	0	340,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.85439				0.00	0	30,000,000
Total NGL02 SPOT										0.00	0	30,000,000
Total For NGL02										0.00	0	30,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	102.24149				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	105.48641				0.00	0	5,000,000,000
Total NGL04 SPOT										0.00	0	5,000,000,000
Total For NGL04										0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL05 On 26/07/2023 Spot Bond					0.00000	102.55327				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	103.27504				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.87562				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	106.40067				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	101.64385				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	102.60443				0.00	0	870,000,000
Total NGT103 SPOT										0.00	0	870,000,000
Total For NGT103										0.00	0	870,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	101.82778				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	102.46613				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				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	103.35698	13.50000	103.31989				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.76187				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	100.79643				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM00 On 26/04/2020 Spot Bond					0.00000	100.36914			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.42383			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	101.98133			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	102.26899			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.75974			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	101.63753			0.00	0	60,000,000
Total NHM013 SPOT									0.00	0	60,000,000
Total For NHM013									0.00	0	60,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	99.78668			0.00	0	80,000,000
Total NHM014 SPOT									0.00	0	80,000,000
Total For NHM014									0.00	0	80,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.68625			0.00	0	0
Total NHM015 SPOT									0.00	0	0
Total For NHM015									0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.89500	4.89500	4.89500	201.16346			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.44000	4.44000	4.44000	177.66815			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.37000	4.37000	4.37000	130.89182			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			4.65000	4.65000	4.65000	93.75341		1,860,000,000,000.00	400,000,000	230,000,000	
Total NI29 SPOT								1,860,000,000,000.00	400,000,000	230,000,000	
Total For NI29								1,860,000,000,000.00	400,000,000	230,000,000	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4.82000	4.82000	4.82000	101.41684			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			4.47500	4.47500	4.47500	130.25645			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			4.86500	4.86500	4.86500	127.92698			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			4.58000	4.58000	4.58000	175.91617			0.00	0	0
Total NILB14 SPOT												0.00	0	0
Total For NILB14												0.00	0	0
NILB15	On	31/03/2028	Spot Bond			5.29000	167.36084	5.29000	167.33191			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			4.78500	101.92277	4.78500	101.90643			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			6.62500	101.66711	6.62500	101.64920			0.00	0	0
Total NMP20N SPOT												0.00	0	0
Total For NMP20N												0.00	0	0
NN010	On	01/10/2020	Spot Bond					0.00000	100.88914			0.00	0	2,000,000,000
Total NN010 SPOT												0.00	0	2,000,000,000
Total For NN010												0.00	0	2,000,000,000
NN011	On	23/06/2021	Spot Bond					0.00000	101.11429			0.00	0	2,500,000,000
Total NN011 SPOT												0.00	0	2,500,000,000
Total For NN011												0.00	0	2,500,000,000
NN013	On	09/09/2020	Spot Bond					0.00000	101.37758			0.00	0	0
Total NN013 SPOT												0.00	0	0
Total For NN013												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN014 On 10/09/2024 Spot Bond					0.00000	102.11677			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	101.12272			0.00	0	0
Total NN015 SPOT									0.00	0	0
Total For NN015									0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	101.01262			0.00	0	0
Total NN016 SPOT									0.00	0	0
Total For NN016									0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	100.24004			0.00	0	0
Total NN019 SPOT									0.00	0	0
Total For NN019									0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	114.42455			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.29200			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	102.67168			0.00	0	0
Total NN023 SPOT									0.00	0	0
Total For NN023									0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00435			0.00	0	0
Total NN026 SPOT									0.00	0	0
Total For NN026									0.00	0	0
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN028U SPOT									0.00	0	0
Total For NN028U									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.87699			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	100.11282			0.00	0	0
Total NN034 SPOT									0.00	0	0
Total For NN034									0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.96831			0.00	0	0
Total NN04 SPOT									0.00	0	0
Total For NN04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN05 On 12/03/2024 Spot Bond					0.00000	101.47632				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.52606				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	106.28085				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01 On 19/01/2021 Spot Bond					0.00000	103.77672				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	98.96444				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	98.96444				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	108.90566				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	101.96756				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	105.54706				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	111.80393				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	111.67345				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF09 On 03/06/2020 Spot Bond					0.00000	103.02053			0.00	0	0
Total NNF09 SPOT									0.00	0	0
Total For NNF09									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.26000	8.26000	8.26000	102.88974			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	101.92338			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	101.93300			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	101.93528			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.85768			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			7.45500	7.45500	7.45500	103.21108			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	101.92868			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	102.02382			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	101.96841			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			7.65500	7.65500	7.65500	103.25452			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	102.02387			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond					0.00000	102.24521			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			7.37500	115.26940	7.37500	115.24647			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			4.31000	185.02188	4.31000	184.99468			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			9.88500	116.12871	9.88500	116.09810		20,963,364,648,000.00	2,120,724,800	9,075,851,800	
Total NRA028 SPOT								20,963,364,648,000.00	2,120,724,800	9,075,851,800	
Total For NRA028								20,963,364,648,000.00	2,120,724,800	9,075,851,800	
NRA02: On 30/11/2028 Spot Bond			100.00000	14.50248	100.00000	14.47038		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total NSN97U SPOT								0.00	0	0	
Total For NSN97U								0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	100.74405		0.00	0	0	
Total NTC19 SPOT								0.00	0	0	
Total For NTC19								0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	100.71637		0.00	0	300,000,000	
Total NTC20 SPOT								0.00	0	300,000,000	
Total For NTC20								0.00	0	300,000,000	
NTC21 On 24/03/2022 Spot Bond					0.00000	102.15857		0.00	0	0	
Total NTC21 SPOT								0.00	0	0	
Total For NTC21								0.00	0	0	
NTC22 On 15/02/2021 Spot Bond					0.00000	100.27972		0.00	0	0	
Total NTC22 SPOT								0.00	0	0	
Total For NTC22								0.00	0	0	
NTC23 On 15/02/2023 Spot Bond					0.00000	100.56232		0.00	0	0	
Total NTC23 SPOT								0.00	0	0	
Total For NTC23								0.00	0	0	
NTC24 On 29/03/2021 Spot Bond					0.00000	101.02367		0.00	0	0	
Total NTC24 SPOT								0.00	0	0	
Total For NTC24								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC25 On 07/09/2021 Spot Bond					0.00000	101.71599				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.55511				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	101.39173				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	101.40327				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.98828				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.52245				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			7.32000	7.32000	7.32000	104.10749				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.18000	108.17463	8.18000	108.15081				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			9.80500	108.90271	9.80500	108.87408				0.00	0	1,020,000,000
Total OML07 SPOT										0.00	0	1,020,000,000
Total For OML07										0.00	0	1,020,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.17689				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			8.18000	110.73057	8.18000	110.70618				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.70500	111.65545	9.70500	111.62638				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML11 On 11/06/2024 Spot Bond					0.00000	101.77315				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.47307			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	101.73680			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.69587			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	101.79810			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.82699			0.00	0	0
Total PMM53 SPOT									0.00	0	0
Total For PMM53									0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.08391			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond					0.00000	101.88769			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.96708			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	102.12582			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	102.14850			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	102.17117			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			7.97000	114.66598	7.90500	115.00858		497,110,941,873,000.00	2,195,371,510,900	2,047,285,952,600	
Total R186 SPOT								37,110,941,873,000.00	195,371,510,900	147,285,952,600	
Total For R186								37,110,941,873,000.00	195,371,510,900	147,285,952,600	
R197 On 07/12/2023 Spot Bond			2.92000	303.77955	3.11000	301.77256		421,806,456,720,000.00	144,454,266,000	93,708,839,600	
Total R197 SPOT								21,806,456,720,000.00	144,454,266,000	93,708,839,600	
Total For R197								21,806,456,720,000.00	144,454,266,000	93,708,839,600	
R202 On 07/12/2033 Spot Bond			3.87500	224.23233	3.89500	223.72050		960,952,248,375,000.00	247,987,677,000	297,672,917,200	
Total R202 SPOT								10,952,248,375,000.00	247,987,677,000	297,672,917,200	
Total For R202								10,952,248,375,000.00	247,987,677,000	297,672,917,200	
R2023 On 28/02/2023 Spot Bond			6.63000	106.56954	6.58000	106.68896		163,877,066,334,000.00	929,694,881,800	323,659,507,700	
Total R2023 SPOT								13,877,066,334,000.00	929,694,881,800	323,659,507,700	
Total For R2023								13,877,066,334,000.00	929,694,881,800	323,659,507,700	
R2030 On 31/01/2030 Spot Bond			8.81000	94.95766	8.81000	94.93517		289,229,153,864,000.00	2,757,006,714,400	1,608,397,453,600	
Total R2030 SPOT								19,229,153,864,000.00	757,006,714,400	508,397,453,600	
Total For R2030								19,229,153,864,000.00	757,006,714,400	508,397,453,600	
R2032 On 31/03/2032 Spot Bond			9.26000	95.75530	9.26000	95.73162		973,577,521,884,000.00	429,112,043,400	786,138,526,900	
Total R2032 SPOT								13,577,521,884,000.00	429,112,043,400	786,138,526,900	
Total For R2032								13,577,521,884,000.00	429,112,043,400	786,138,526,900	
R2035 On 28/02/2035 Spot Bond			9.64000	98.02618	9.64000	98.00068		493,515,994,744,000.00	466,132,364,600	367,620,550,000	
Total R2035 SPOT								13,515,994,744,000.00	466,132,364,600	367,620,550,000	
Total For R2035								13,515,994,744,000.00	466,132,364,600	367,620,550,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			9.84000	89.32481	9.84000	89.30124		753,770,334,784,000.00	584,732,757,600	939,125,086,300	
Total R2037 SPOT								3,770,334,784,000.00	584,732,757,600	939,125,086,300	
Total For R2037								3,770,334,784,000.00	584,732,757,600	939,125,086,300	
R2040 On 31/01/2040 Spot Bond			9.96500	91.99532	9.96500	91.97075		214,856,691,316,000.00	121,912,362,400	718,336,695,800	
Total R2040 SPOT								4,856,691,316,000.00	121,912,362,400	718,336,695,800	
Total For R2040								4,856,691,316,000.00	121,912,362,400	718,336,695,800	
R2044 On 31/01/2044 Spot Bond			10.03500	88.70199	10.03500	88.67813		352,928,698,303,000.00	1,430,286,865,800	1,185,870,548,500	
Total R2044 SPOT								2,928,698,303,000.00	430,286,865,800	185,870,548,500	
Total For R2044								2,928,698,303,000.00	430,286,865,800	185,870,548,500	
R2048 On 28/02/2048 Spot Bond			10.04500	91.91291	10.04500	91.88803		125,055,227,419,000.00	2,501,249,898,200	1,085,662,237,700	
Total R2048 SPOT								5,055,227,419,000.00	501,249,898,200	185,662,237,700	
Total For R2048								5,055,227,419,000.00	501,249,898,200	185,662,237,700	
R208 On 31/03/2021 Spot Bond			6.50000	102.74775	6.50000	102.72979		823,748,375,800,000.00	280,576,673,200	725,018,800,000	
Total R208 SPOT								3,748,375,800,000.00	280,576,673,200	725,018,800,000	
Total For R208								3,748,375,800,000.00	280,576,673,200	725,018,800,000	
R209 On 31/03/2036 Spot Bond			9.78500	73.90098	9.71000	74.35807		775,151,153,584,500.00	488,007,271,700	842,847,951,200	
Total R209 SPOT								5,151,153,584,500.00	488,007,271,700	342,847,951,200	
Total For R209								5,151,153,584,500.00	488,007,271,700	342,847,951,200	
R210 On 31/03/2028 Spot Bond			3.70000	187.29280	3.73000	186.86776		325,737,429,100,000.00	88,037,143,000	48,226,562,200	
Total R210 SPOT								5,737,429,100,000.00	88,037,143,000	48,226,562,200	
Total For R210								5,737,429,100,000.00	88,037,143,000	48,226,562,200	
R212 On 31/01/2022 Spot Bond			2.70000	162.23181	2.80000	161.90649		663,178,671,080,000.00	615,992,100,400	368,533,731,300	
Total R212 SPOT								3,178,671,080,000.00	615,992,100,400	368,533,731,300	
Total For R212								3,178,671,080,000.00	615,992,100,400	368,533,731,300	
R213 On 28/02/2031 Spot Bond			9.11500	88.65096	9.05500	89.00188		186,958,797,425,000.00	459,348,195,000	454,109,222,000	
Total R213 SPOT								6,958,797,425,000.00	459,348,195,000	454,109,222,000	
Total For R213								6,958,797,425,000.00	459,348,195,000	454,109,222,000	
R214 On 28/02/2041 Spot Bond			9.90000	73.10787	9.90000	73.08836		739,646,724,560,000.00	478,752,194,400	804,741,147,000	
Total R214 SPOT								9,646,724,560,000.00	478,752,194,400	304,741,147,000	
Total For R214								9,646,724,560,000.00	478,752,194,400	304,741,147,000	
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC001U SPOT								0.00	0	0	
Total For RC001U								0.00	0	0	
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC002U SPOT								0.00	0	0	
Total For RC002U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC003L On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC003U SPOT										0.00	0	0
Total For RC003U										0.00	0	0
RC004L On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.12660			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.70530			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	101.16201			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	101.89309			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	102.65361			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	101.73337			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.43154			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	101.90692			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0

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 11/02/2022 Spot Bond					0.00000	100.11044				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.06793				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	100.18777				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	101.14696				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.17947				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.21331				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.03758				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	99.82244				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	99.90916				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.75515				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.66790				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.27116				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC5 On 16/11/2020 Spot Bond					0.00000	99.88176				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.97983				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.34745				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.76021				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.21645				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	102.18274				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	102.68238				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	100.99149				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.25060				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	100.94184				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.42059				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.14565				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.72201				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.66473				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.15000	106.24421	7.15000	106.22381				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			8.23000	105.76978	8.23000	105.74647			0.00	0	539,077,900
Total RW23 SPOT									0.00	0	539,077,900
Total For RW23									0.00	0	539,077,900
RW28 On 10/12/2028 Spot Bond			10.67500	99.34197	10.67500	99.31375			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	102.98500	10.00000	102.95900			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.22621			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.82059			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			7.94000	109.83580	7.94000	109.81231			0.00	0	2,360,000,000
Total SBK23 SPOT									0.00	0	2,360,000,000
Total For SBK23									0.00	0	2,360,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.20590			0.00	0	500,000,000
Total SBK24 SPOT									0.00	0	500,000,000
Total For SBK24									0.00	0	500,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.68881			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			7.55000	108.94926	7.55000	108.92720			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.24251			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.17179			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			7.66000	104.59781	7.66000	104.57633			0.00	0	2,050,000,000
Total SBS19 SPOT									0.00	0	2,050,000,000
Total For SBS19									0.00	0	2,050,000,000
SBS20 On 15/05/2026 Spot Bond			8.15500	111.57549	8.15500	111.55098			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.27848			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			7.41000	109.09641	7.41000	109.07484			0.00	0	40,000,000
Total SBS27 SPOT									0.00	0	40,000,000
Total For SBS27									0.00	0	40,000,000
SBS3 On 25/05/2026 Spot Bond			8.33500	101.10908	8.33500	101.08640			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			8.42500	108.96202	8.42500	108.93746			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			8.40500	110.39115	8.40500	110.36618			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
SBS38 On 29/01/2025 Spot Bond			7.97500	104.83950	7.97500	104.81697			0.00	0	5,040,000,000
Total SBS38 SPOT									0.00	0	5,040,000,000
Total For SBS38									0.00	0	5,040,000,000
SBS39 On 29/01/2030 Spot Bond			9.05500	104.60566	9.05500	104.58022			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			7.18000	104.36710	7.18000	104.34687			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	100.42926			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			7.28500	109.10214	7.28500	109.08069			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS42 On 12/11/2025 Spot Bond			8.12500	114.03150	8.12500	114.00655				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			8.35500	116.56186	8.35500	116.53565				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	100.52038				0.00	0	800,000,000
Total SBS45 SPOT										0.00	0	800,000,000
Total For SBS45										0.00	0	800,000,000
SBS46 On 15/02/2023 Spot Bond			7.29500	108.83192	7.29500	108.81073				0.00	0	340,000,000
Total SBS46 SPOT										0.00	0	340,000,000
Total For SBS46										0.00	0	340,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	101.79580				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.11929				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			7.29000	104.20816	7.29000	104.18766				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			8.80000	8.80000	8.80000	103.49768				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.05983				0.00	0	2,100,000,000
Total SBS52 SPOT										0.00	0	2,100,000,000
Total For SBS52										0.00	0	2,100,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.59045				0.00	0	1,500,000,000
Total SBS53 SPOT										0.00	0	1,500,000,000
Total For SBS53										0.00	0	1,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.63444				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.64812				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS56 On 12/06/2022 Spot Bond			7.17500	105.24651	7.17500	105.22625				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	103.28305				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	104.79466				0.00	0	1,000,000,000
Total SBS58 SPOT										0.00	0	1,000,000,000
Total For SBS58										0.00	0	1,000,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.02022				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.43684				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.75020				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.95337				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.12676				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	99.87701				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	101.04005				0.00	0	0
Total SBS66 SPOT										0.00	0	0
Total For SBS66										0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	101.86996				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	99.75707				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS69 On 02/12/2034 Spot Bond					0.00000	101.68574			0.00	0	0
Total SBS69 SPOT									0.00	0	0
Total For SBS69									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.01000	292.67151	4.01000	292.63084			0.00	0	1,030,000,000
Total SBSI11 SPOT									0.00	0	1,030,000,000
Total For SBSI11									0.00	0	1,030,000,000
SBSI14 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	202.22370			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	106.83863			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	107.59031			0.00	0	300,000,000
Total SBT102 SPOT									0.00	0	300,000,000
Total For SBT102									0.00	0	300,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.32791			0.00	0	0
Total SBT103 SPOT									0.00	0	0
Total For SBT103									0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.03361			0.00	0	100,000,000
Total SBT201 SPOT									0.00	0	100,000,000
Total For SBT201									0.00	0	100,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	102.75589			0.00	0	10,000,000
Total SBT202 SPOT									0.00	0	10,000,000
Total For SBT202									0.00	0	10,000,000
SBT203 On 03/12/2023 Spot Bond			8.63000	107.61456	8.63000	107.58972			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.70230			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	100.28684			0.00	0	200,000,000
Total SBT206 SPOT									0.00	0	200,000,000
Total For SBT206									0.00	0	200,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.10524			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SGI005 On 10/07/2021 Spot Bond					0.00000	101.11740				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.76537				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	102.98500	10.00000	102.95900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.06514				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	99.86687				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.87451				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.87058				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.21393				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.86287				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	99.86247				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.86178				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB5 On 15/08/2022 Spot Bond					0.00000	99.86983				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	99.84817				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.85558				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	99.85219				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.75321				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	101.80823				0.00	63,000,000	31,500,000
Total SNT02 SPOT										0.00	63,000,000	31,500,000
Total For SNT02										0.00	63,000,000	31,500,000
SNT03 On 12/04/2023 Spot Bond			8.28000	113.47169	8.28000	113.44654				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.55638				0.00	181,000,000	90,500,000
Total SNT04 SPOT										0.00	181,000,000	90,500,000
Total For SNT04										0.00	181,000,000	90,500,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	99.97975				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.28531				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	102.05641				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.87370				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2024 Spot Bond					0.00000	101.86178				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	101.94543				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.14640				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	101.34255				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	101.42486				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00: On 18/06/2024 Spot Bond					0.00000	101.30527				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00: On 15/10/2022 Spot Bond					0.00000	100.72567				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00: On 15/10/2024 Spot Bond					0.00000	100.78366				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.33419				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.02000	102.76506	7.02000	102.74554			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			7.24500	101.94965	7.24500	101.92982			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			7.24500	101.94965	7.24500	101.92982			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			5.03000	5.03000	5.03000	126.95571			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			9.40500	106.93786	9.40500	106.91101			0.00	0	10,000,000
Total SSN017 SPOT									0.00	0	10,000,000
Total For SSN017									0.00	0	10,000,000
SSN02 On 28/02/2031 Spot Bond			10.92500	78.35362	10.92500	78.33061		218,500,000,000.00		20,000,000	10,000,000
Total SSN021 SPOT								218,500,000,000.00		20,000,000	10,000,000
Total For SSN021								218,500,000,000.00		20,000,000	10,000,000
SSN02 On 07/12/2023 Spot Bond					0.00000	101.78581			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	101.36214			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.72837			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	99.86640			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 01/06/2021 Spot Bond					0.00000	101.83707				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	100.41091				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.72983				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			7.98000	108.91664	7.98000	108.89335				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			4.72000	102.83958	4.72000	102.82327				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.47326				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.26600				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.78192				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			4.14000	4.14000	4.14000	291.33815				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	101.02502				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.42317				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			5.72700	104.28417	5.72700	104.26807				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 26/10/2022 Spot Bond					0.00000	100.34508			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.18153			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	100.81368			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			4.95000	4.95000	4.95000	171.38094			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			4.41500	4.41500	4.41500	130.61909			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			4.82000	4.82000	4.82000	101.41684			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.64000	4.64000	4.64000	93.82911			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			4.91000	4.91000	4.91000	171.86469			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	101.81455			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0

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 28/05/2023 Spot Bond					0.00000	101.79205			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	101.73671			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.37149			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.35018			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.32245			0.00	0	0
Total SSN077 SPOT									0.00	0	0
Total For SSN077									0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.74005			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	100.11300			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	100.27067			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.86671			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.55080			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN08: On 05/11/2023 Spot Bond					0.00000	100.13822			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	203.82688			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08: On 10/04/2020 Spot Bond					0.00000	100.71194			0.00	0	0
Total SSN087 SPOT									0.00	0	0
Total For SSN087									0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN088 SPOT									0.00	0	0
Total For SSN088									0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	99.86884			0.00	0	0
Total SSN089 SPOT									0.00	0	0
Total For SSN089									0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN090 SPOT									0.00	0	0
Total For SSN090									0.00	0	0
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN091 SPOT									0.00	0	0
Total For SSN091									0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN092 SPOT									0.00	0	0
Total For SSN092									0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.23980			0.00	0	0
Total SSN093 SPOT									0.00	0	0
Total For SSN093									0.00	0	0
SSN09: On 08/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total SSN094 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For SSN094								10,000,000,000,000.00	25,000,000,000	25,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			8.92500	103.62700	8.92500	103.60227			0.00	0	144,980,000
Total SZ25 SPOT									0.00	0	144,980,000
Total For SZ25									0.00	0	144,980,000
T13A11 On 21/08/2020 Spot Bond					0.00000	101.98291			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			7.12500	106.62792	7.12500	106.60765			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	101.96778			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			7.22500	106.45877	7.22500	106.43823			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	101.95601			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			7.17500	105.92531	7.17500	105.90502			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	101.90521			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.93343			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	103.03020	8.55000	103.00652			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	101.78778			0.00	0	0
Total T14A13 SPOT									0.00	0	0
Total For T14A13									0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	101.74069			0.00	0	0
Total T15OM4 SPOT									0.00	0	0
Total For T15OM4									0.00	0	0

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	101.73968				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.25411				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.31182				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.24805				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.23876				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	100.83689				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.46154				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	100.23544				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.55820				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	100.97400				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.10122				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.54922				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0

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 03/09/2023 Spot Bond					0.00000	101.73858				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	99.88015				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	101.18622				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.18846				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	100.35359				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	101.64486				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	101.67593				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.36893				0.00	0	2,600,000,000
Total TFS163 SPOT										0.00	0	2,600,000,000
Total For TFS163										0.00	0	2,600,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	100.42675				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	102.01012				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			7.32500	105.43658	7.32500	105.41598				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A7 On 21/08/2020 Spot Bond					0.00000	102.25648				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.21500	105.79690	7.21500	105.77653				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	102.03446				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	102.03670				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	102.10170				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	102.04604				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	102.02774				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	102.19134				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	102.20927				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	102.21375				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.25856				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.31458				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond					0.00000	102.93053				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.93053				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	102.99770				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	102.96411				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	102.97531				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.96480				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			6.97500	107.40325	6.97500	107.38302				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	103.03740				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			7.13500	105.73830	7.13500	105.71795				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.10145				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.36199				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	102.00737				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond					0.00000	103.02883				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	103.14996				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.14177				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.88505				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	104.90159				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	104.37278				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	101.86616				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	101.91109				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	102.18309				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	102.03366				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.74949				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.83480				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	101.85731				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	101.96040				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	101.94247				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	102.54140				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.06571				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.52574				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.01193				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	104.49599				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.19835				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.48907				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	101.82368				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.86626				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0

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			8.49000	104.03324	8.49000	104.00973				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	101.92004				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	101.98951				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	102.47111				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			6.96500	6.96500	6.96500	99.76048				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	97.33334	100.00000	97.07447				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.98500	10.00000	102.95900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.58008				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.60406				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			7.67000	107.09540	7.67000	107.07325				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			8.28000	109.03877	8.28000	109.01447				0.00	0	369,999,900
Total TL25 SPOT										0.00	0	369,999,900
Total For TL25										0.00	0	369,999,900
TL26 On 25/11/2024 Spot Bond					0.00000	102.87940				0.00	0	0
Total TL26 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 TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.47518			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			8.98500	103.99388	8.98500	103.96891			0.00	0	300,000,000
Total TL28 SPOT									0.00	0	300,000,000
Total For TL28									0.00	0	300,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.41729			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.45198			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.48797			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.02110			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	101.00449			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	101.20604			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			7.27500	106.09538	7.27500	106.07456		843,130,305,000.00	115,894,200	10,055,894,200	
Total TN20 SPOT								843,130,305,000.00	115,894,200	10,055,894,200	
Total For TN20								843,130,305,000.00	115,894,200	10,055,894,200	
TN20/R On 17/09/2020 Spot Bond			100.00000	69.91512	100.00000	69.75955		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	44.47638	100.00000	44.37741		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			7.94000	111.96246	7.94000	111.93851			179,004,124,000.00	22,544,600	17,256,486,000
Total TN23 SPOT									179,004,124,000.00	22,544,600	17,256,486,000
Total For TN23									179,004,124,000.00	22,544,600	17,256,486,000
TN23/R On 06/11/2023 Spot Bond			100.00000	17.76480	100.00000	17.72526			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			9.34500	100.48025	9.34500	100.45531			1,905,314,670,000.00	203,886,000	27,098,469,600
Total TN25 SPOT									1,905,314,670,000.00	203,886,000	27,098,469,600
Total For TN25									1,905,314,670,000.00	203,886,000	27,098,469,600
TN25/R On 19/08/2025 Spot Bond			100.00000	10.38484	100.00000	10.36198			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			9.51500	98.85525	9.51500	98.83001			0.00	0	10,700,000,000
Total TN27 SPOT									0.00	0	10,700,000,000
Total For TN27									0.00	0	10,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.04546	100.00000	11.02088			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			10.41000	104.15746	10.41000	104.12858			0.00	0	5,642,917,700
Total TN30 SPOT									0.00	0	5,642,917,700
Total For TN30									0.00	0	5,642,917,700
TN30/R On 09/10/2030 Spot Bond			8.00000	121.29558	8.00000	121.26959			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			11.56000	97.34907	11.56000	97.31919			0.00	0	4,359,672,400
Total TN40 SPOT									0.00	0	4,359,672,400
Total For TN40									0.00	0	4,359,672,400
TN40/R On 09/10/2040 Spot Bond			10.75000	103.67055	10.75000	103.64089			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	102.98500	10.00000	102.95900			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			7.28500	103.60049	7.28500	103.58012			0.00	0	0
Total TPDA08 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 TPDA08										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.47500	103.31328	7.47500	103.29257				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			7.27500	7.27500	7.27500	103.47445				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.45677				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.49481				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	102.85906				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.71524				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.10983				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	102.10983				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	99.93696				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	99.93530				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			7.69000	105.47975	7.69000	105.45789				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	99.93737				0.00	0	0
Total TRA3A6 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 TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	99.93594				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92367				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	99.92536				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	100.65941				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.70561				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.72731				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			7.98000	106.35623	7.98000	107.37263				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A On 13/10/2020 Spot Bond					0.00000	100.65939				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	100.70561				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.72731				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	102.71456	8.62000	102.82937				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.80925				0.00	0	0
Total TRA4B1 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 TRA4B1										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	100.80925				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13: On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14: On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03: On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01: On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02: On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03: On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04: On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05: On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0
Total For TSG05U										0.00	0	0
TSG06: On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U 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 TSG06U										0.00	0	0
TSG07I On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
TSG08I On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP22E On 19/03/2020 Spot Bond					0.00000	98.66599				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23C On 09/04/2020 Spot Bond					0.00000	98.77429				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23Z On 07/05/2020 Spot Bond					0.00000	98.18055				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23C On 09/07/2020 Spot Bond					0.00000	96.96844				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23Z On 13/02/2020 Spot Bond					0.00000	99.95985				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23E On 13/08/2020 Spot Bond					0.00000	99.91889				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23E On 12/03/2020 Spot Bond					0.00000	99.40479				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP237 On 09/04/2020 Spot Bond					0.00000	98.84557				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP23E On 08/10/2020 Spot Bond					0.00000	95.18484				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP23E On 14/05/2020 Spot Bond					0.00000	98.14456				0.00	0	0
Total TSP239 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 TSP239										0.00	0	0
TSP24 On 12/11/2020 Spot Bond					0.00000	94.42247				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.26548				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.31780				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D1 On 31/01/2025 Spot Bond					0.00000	101.28904				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 24/10/2024 Spot Bond					0.00000	100.46611				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 On 13/02/2020 Spot Bond					0.00000	101.79014				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	101.53367				0.00	0	0
Total TWC321 SPOT										0.00	0	0
Total For TWC321										0.00	0	0
TWC32 On 28/02/2020 Spot Bond					0.00000	101.47351				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0
TWC32 On 04/03/2020 Spot Bond					0.00000	101.37773				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0
TWC32 On 06/04/2020 Spot Bond					0.00000	100.69616				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC32 On 09/04/2020 Spot Bond					0.00000	100.63649				0.00	0	0
Total TWC325 SPOT										0.00	0	0
Total For TWC325										0.00	0	0
TWC32 On 20/04/2020 Spot Bond					0.00000	100.42505				0.00	0	0
Total TWC326 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 TWC326										0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	100.28882				0.00	0	0
Total TWC327 SPOT										0.00	0	0
Total For TWC327										0.00	0	0
TWC32 On 29/04/2020 Spot Bond					0.00000	100.25063				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.45500	108.00874	7.45500	107.98702				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			9.80500	111.59579	9.80500	111.56646				0.00	0	450,000,000
Total UG26 SPOT										0.00	0	450,000,000
Total For UG26										0.00	0	450,000,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0

Contract 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 VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB11U SPOT										0.00	0	0
Total For VJB11U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.50708				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.02486				0.00	0	0
Total VKE09 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 VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.84541				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.50753				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.52578				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	102.19166				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	101.93276				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
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

Contract 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 VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										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

Contract 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 VR857U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR863U SPOT										0.00	0	0
Total For VR863U										0.00	0	0
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR864U SPOT										0.00	0	0
Total For VR864U										0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR866U SPOT										0.00	0	0
Total For VR866U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.22522				0.00	500,000,000	500,000,000
Total WHL01 SPOT										0.00	500,000,000	500,000,000
Total For WHL01										0.00	500,000,000	500,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.31890				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.02886				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

Contract 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 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
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.21500	102.64731	6.21500	102.63015				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			6.50000	104.91066	6.50000	104.89223				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	42.59789	100.00000	42.50310				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.31e+017	025,319,171,700	065,754,168,793
Total for SPOT :										1.31e+017	025,319,171,700	065,754,168,793
Total Futures										1.31e+017	025,319,182,231	065,755,079,231
Total Options										25 125 951.30	21,315	295,786
Grand Total:										1.31e+017	025,319,203,546	065,755,375,017