



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/02/2020

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 07/05/2020 Bond Future			10.74418	78.43935	10.85119	77.81828			0.00	0	350
ES33 On 06/08/2020 Bond Future			10.85972	79.85255	10.97067	79.22048			0.00	0	0
ES33 On 05/11/2020 Bond Future			10.97963	77.47603	11.09471	76.83259			0.00	0	0
ES33 On 04/02/2021 Bond Future			11.10558	78.88670	11.22509	78.23144			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			11.11492	79.04786	11.22177	78.33777			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.22866	80.47215	11.33934	79.74944			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.34535	77.63464	11.46010	76.89894			0.00	0	0
ES42 On 04/02/2021 Bond Future			11.46379	79.04799	11.58275	78.29880			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			138.20735	138.20735	138.48172	138.48172			0.00	0	2,047
I2025 On 06/08/2020 Bond Future			139.23115	139.23115	139.51081	139.51081			0.00	0	0
I2025 On 05/11/2020 Bond Future			141.73055	141.73055	142.01487	142.01487			0.00	0	0
I2025 On 04/02/2021 Bond Future			142.82126	142.82126	143.11062	143.11062			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future											0.00	0	2,047
Total For I2025											0.00	0	2,047
I2029	On	07/05/2020			101.90638	101.90638	101.91958	101.91958			6,725,821.08	66	3,806
I2029	On	06/08/2020			103.76740	103.76740	103.78105	103.78105			0.00	0	0
I2029	On	05/11/2020			104.49182	104.49182	104.50544	104.50544			0.00	0	0
I2029	On	04/02/2021			106.41820	106.41820	106.43195	106.43195			0.00	0	0
Total I2029 Future											6,725,821.08	66	3,806
Total For I2029											6,725,821.08	66	3,806
I2033	On	07/05/2020			101.23138	101.23138	101.30010	101.30010			0.00	0	6,960
I2033	On	06/08/2020			103.08008	103.08008	103.15015	103.15015			0.00	0	0
I2033	On	05/11/2020			103.71415	103.71415	103.78530	103.78530			0.00	0	0
I2033	On	04/02/2021			105.62620	105.62620	105.69854	105.69854			0.00	0	0
Total I2033 Future											0.00	0	6,960
Total For I2033											0.00	0	6,960
I2038	On	07/05/2020			117.77553	117.77553	117.78877	117.78877			0.00	0	10,867
I2038	On	06/08/2020			118.23874	118.23874	118.25244	118.25244			0.00	0	0
I2038	On	05/11/2020			120.36113	120.36113	120.37483	120.37483			0.00	0	0
I2038	On	04/02/2021			120.86762	120.86762	120.88133	120.88133			0.00	0	0
Total I2038 Future											0.00	0	10,867
Total For I2038											0.00	0	10,867
I2046	On	07/05/2020			107.60304	107.60304	108.00162	108.00162			0.00	0	14,000
I2046	On	06/08/2020			109.56817	109.56817	109.97404	109.97404			0.00	0	0
I2046	On	05/11/2020			109.74631	109.74631	110.15916	110.15916			0.00	0	0
I2046	On	04/02/2021			111.76950	111.76950	112.18991	112.18991			0.00	0	0
Total I2046 Future											0.00	0	14,000
Total For I2046											0.00	0	14,000
I2050	On	07/05/2020			111.94156	111.94156	111.95393	111.95393			5,037,370.20	45	11,818
I2050	On	06/08/2020			112.11312	112.11312	112.12572	112.12572			0.00	0	0
I2050	On	05/11/2020			114.12551	114.12551	114.13839	114.13839			0.00	0	0
I2050	On	04/02/2021			114.31656	114.31656	114.32931	114.32931			0.00	0	0
Total I2050 Future											5,037,370.20	45	11,818
Total For I2050											5,037,370.20	45	11,818
R186	On	07/05/2020			7.77702	117.95226	7.88765	117.34228		5.65	41,047,386.48	348	85,315
R186	On	06/08/2020			7.80598	114.77401	7.92248	114.15329		5.77	0.00	0	1,870
R186	On	05/11/2020			7.83464	116.80758	7.95749	116.17556		5.47	0.00	0	0
R186	On	04/02/2021			7.86080	113.63184	7.99060	112.98818		5.61	0.00	0	0
Total R186 Future											41,047,386.48	348	87,185
R186	On	07/05/2020	8.08	Call			1,778.98000	1.77898	2,187,130	5.70	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
R186	On	07/05/2020	Bond Future	8.08	Put			728.31000	0.72831	526,480	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,814.94000	1.81494	2,227,030	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			709.98000	0.70998	512,090	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,743.56000	1.74356	2,147,720	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			747.20000	0.74720	541,380	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			3,530.52000	3.53052	4,063,080	6.04	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			228.52000	0.22852	151,100	6.04	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			1,199.43000	1.19943	1,530,360	5.61	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			1,131.60000	1.13160	852,550	5.61	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			2,114.32000	2.11432	1,698,950	5.47	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			519.60000	0.51960	714,210	5.47	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			425.85000	0.42585	294,280	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,555.85000	2.55585	3,034,260	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			5,611.03000	5.61103	6,196,550	6.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			63.55000	0.06355	39,090	6.49	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			2,773.72000	2.77372	3,192,360	5.90	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,051.65000	1.05165	849,570	5.90	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			3,215.14000	3.21514	3,662,220	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			870.50000	0.87050	696,860	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			3,253.03000	3.25303	3,702,350	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			856.71000	0.85671	685,310	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			3,177.41000	3.17741	3,622,230	5.99	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			884.48000	0.88448	708,580	5.99	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,283.85000	1.28385	1,073,370	5.51	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			3,223.19000	3.22319	3,644,730	5.51	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			6,827.87000	6.82787	7,382,830	6.18	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			395.53000	0.39553	318,470	6.18	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			4,375.61000	4.37561	4,857,240	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			846.43000	0.84643	696,040	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			4,299.23000	4.29923	4,777,570	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			868.56000	0.86856	714,880	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			2,372.91000	2.37291	2,044,350	5.31	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,768.56000	1.76856	2,072,020	5.31	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			4,337.37000	4.33737	4,817,360	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			857.43000	0.85743	705,400	5.69	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			2,870.84000	2.87084	3,244,300	5.57	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			2,037.82000	2.03782	1,767,620	5.57	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			2,899.67000	2.89967	3,275,130	5.58	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			2,017.72000	2.01772	1,749,520	5.58	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			2,842.57000	2.84257	3,214,040	5.57	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			2,058.50000	2.05850	1,786,310	5.57	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Option										0.00	0	39,322
Total For R186										41,047,386.48	348	126,507
R197 On 07/05/2020 Bond Future			308.82967	308.82967	308.99356	308.99356				0.00	0	2,507
R197 On 06/08/2020 Bond Future			306.70711	306.70711	306.87453	306.87453				0.00	0	0
R197 On 05/11/2020 Bond Future			312.21274	312.21274	312.38242	312.38242				0.00	0	0
R197 On 04/02/2021 Bond Future			310.00409	310.00409	310.17644	310.17644				0.00	0	0
Total R197 Future										0.00	0	2,507
Total For R197										0.00	0	2,507
R202 On 07/05/2020 Bond Future			229.01763	229.01763	229.04439	229.04439				0.00	0	8,483
R202 On 06/08/2020 Bond Future			229.07694	229.07694	229.10444	229.10444				0.00	0	0
R202 On 05/11/2020 Bond Future			233.18894	233.18894	233.21676	233.21676				0.00	0	0
R202 On 04/02/2021 Bond Future			233.25773	233.25773	233.28565	233.28565				0.00	0	0
Total R202 Future										0.00	0	8,483
Total For R202										0.00	0	8,483
R2023 On 07/05/2020 Bond Future			6.26272	105.30170	6.37887	105.00104		2.05		0.00	0	67,917
R2023 On 06/08/2020 Bond Future			6.14920	107.19888	6.27778	106.89301		1.96		0.00	0	0
R2023 On 05/11/2020 Bond Future			6.02354	105.16905	6.16717	104.85758		1.88		0.00	0	0
R2023 On 04/02/2021 Bond Future			5.85197	107.08416	6.01476	106.76686		1.73		0.00	0	0
Total R2023 Future										0.00	0	67,917
R2023 On 07/05/2020 Bond Future	6.91	Put			61.39000	0.06139	33,580	2.42		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			1,375.65000	1.37565	1,646,790	2.40		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			65.35000	0.06535	35,830	2.40		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			1,399.06000	1.39906	1,671,070	2.41		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			63.34000	0.06334	34,690	2.41		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			1,422.54000	1.42254	1,695,390	2.42		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			2,419.50000	2.41950	2,701,320	2.48		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			73.74000	0.07374	49,690	2.48		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			2,375.91000	2.37591	2,656,910	2.47		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			76.30000	0.07630	51,430	2.47		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			2,397.64000	2.39764	2,679,070	2.48		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			74.95000	0.07495	50,510	2.48		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Put			86.88000	0.08688	62,060	2.39		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			2,857.56000	2.85756	3,144,520	2.39		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			85.80000	0.08580	61,290	2.39		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			2,817.91000	2.81791	3,104,240	2.38		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Put			87.98000	0.08798	62,840	2.38		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Call			2,837.72000	2.83772	3,124,370	2.39		0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Call			1,068.37000	1.06837	1,279,210	1.75		0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Put			457.48000	0.45748	351,020	1.75		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2021	Bond Future	6.34	Call			1,081.71000	1.08171	1,293,700	1.75	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			451.52000	0.45152	346,210	1.75	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			1,055.48000	1.05548	1,265,140	1.75	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			463.90000	0.46390	356,260	1.75	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	67,917
R2030	On	07/05/2020	Bond Future			8.73839	97.45045	8.84365	96.79455		8.64	389,314,547.75	3,995	75,267
R2030	On	06/08/2020	Bond Future			8.79847	95.19681	8.90795	94.52926		8.97	0.00	0	200
R2030	On	05/11/2020	Bond Future			8.85489	96.88342	8.96867	96.20390		8.50	0.00	0	0
R2030	On	04/02/2021	Bond Future			8.91202	94.64037	9.03048	93.94837		8.80	0.00	0	0
Total R2030 Future												389,314,547.75	3,995	75,467
R2030	On	07/05/2020	Bond Future	8.78	Put			1,658.13000	1.65813	1,320,070	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.85	Put			1,439.20000	1.43920	1,132,280	8.51	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.85	Call			1,478.58000	1.47858	1,827,560	8.51	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			2,983.32000	2.98332	2,500,520	8.10	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			499.69000	0.49969	672,790	8.10	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			2,786.98000	2.78698	3,269,880	8.82	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,291.81000	1.29181	1,614,130	8.46	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			1,625.38000	1.62538	1,291,800	8.46	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,321.97000	1.32197	1,648,760	8.46	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			1,593.25000	1.59325	1,264,140	8.46	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,262.22000	1.26222	1,580,060	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			670.07000	0.67007	497,070	8.82	0.00	0	7,750
R2030	On	06/08/2020	Bond Future	9.09	Call			2,856.48000	2.85648	3,257,550	9.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			1,759.94000	1.75994	1,493,460	9.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.42	Call			4,156.89000	4.15689	4,637,460	9.38	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,892.30000	2.89230	3,296,050	9.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			1,736.01000	1.73601	1,472,210	9.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,928.34000	2.92834	3,334,740	9.06	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			1,712.35000	1.71235	1,451,200	9.06	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Put			4,285.71000	4.28571	3,810,310	8.47	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			882.15000	0.88215	1,074,300	8.47	6,445.80	6	800
R2030	On	06/08/2020	Bond Future	8.86	Put			2,387.06000	2.38706	2,056,270	8.87	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			2,095.44000	2.09544	2,432,200	8.87	14,593.20	6	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,114.79000	1.11479	927,810	9.38	5,566.86	6	800
R2030	On	05/11/2020	Bond Future	9.86	Call			6,157.13000	6.15713	6,684,960	9.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,047.49000	1.04749	895,800	9.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Call			2,389.06000	2.38906	2,720,640	8.41	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			6,104.81000	6.10481	5,578,310	7.89	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			751.94000	0.75194	904,960	7.89	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.85	Put			3,069.24000	3.06924	2,718,900	8.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			2,029.50000	2.02950	2,329,570	8.33	135,115.06	58	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,050.99000	2.05099	1,788,150	8.67	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			3,587.89000	3.58789	4,004,570	8.67	232,265.06	58	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			8,854.63000	8.85463	9,457,360	9.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,182.80000	1.18280	1,393,550	8.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			3,037.93000	3.03793	2,689,990	8.41	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,144.84000	1.14484	1,350,930	8.06	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			2,517.94000	2.51794	2,212,550	8.53	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,940.71000	2.94071	3,314,840	8.53	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			7,037.80000	7.03780	7,592,330	9.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			2,360.37000	2.36037	2,689,550	8.40	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			3,462.25000	3.46225	3,082,800	8.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,538.70000	1.53870	1,790,040	8.19	116,352.60	65	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			2,544.75000	2.54475	2,237,040	8.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,908.40000	2.90840	3,280,210	8.52	213,213.65	65	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			8,401.68000	8.40168	8,994,130	9.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			455.98000	0.45598	379,190	9.54	21,993.02	58	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			4,980.23000	4.98023	4,506,800	8.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			1,727.33000	1.72733	1,497,350	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			4,227.95000	4.22795	4,679,440	8.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			1,708.79000	1.70879	1,480,760	8.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			4,150.37000	4.15037	4,597,940	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			831.80000	0.83180	706,810	9.54	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			4,193.92000	4.19392	3,765,740	8.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			5,078.60000	5.07860	5,568,230	9.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			1,364.76000	1.36476	1,174,870	9.06	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			4,893.09000	4.89309	4,424,320	8.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			1,746.06000	1.74606	1,514,110	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			531.12000	0.53112	444,050	9.54	28,863.25	65	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			4,189.09000	4.18909	4,638,630	8.82	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Call			3,561.87000	3.56187	3,952,700	8.75	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			2,812.75000	2.81275	2,511,580	8.75	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			3,594.05000	3.59405	3,986,840	8.75	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			2,787.42000	2.78742	2,488,210	8.75	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			3,529.82000	3.52982	3,918,690	8.74	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,469.97000	1.46997	1,695,480	8.24	10,172.88	6	800
R2030	On	04/02/2021	Bond Future	8.86	Put			3,659.01000	3.65901	3,297,100	8.56	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			2,661.04000	2.66104	2,991,130	8.56	17,946.78	6	800
R2030	On	04/02/2021	Bond Future	10.20	Call			7,589.66000	7.58966	8,140,690	9.68	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			2,838.26000	2.83826	2,535,130	8.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2021	Bond Future	10.20	Put			1,098.66000	1.09866	957,690	9.68	5,746.14	6	800
R2030	On	04/02/2021	Bond Future	8.36	Put			5,475.15000	5.47515	5,008,660	8.24	0.00	0	0
Total R2030 Option												808,274.30	405	134,030
Total For R2030												390,122,822.05	4,400	209,497
R2032	On	07/05/2020	Bond Future			9.15829	94.43408	9.25840	93.75338		10.18	7,271,424.16	77	84,122
R2032	On	06/08/2020	Bond Future			9.22485	96.13555	9.32858	95.44274		10.27	0.00	0	300
R2032	On	05/11/2020	Bond Future			9.29274	93.68055	9.40026	92.97529		10.07	0.00	0	0
R2032	On	04/02/2021	Bond Future			9.36139	95.38635	9.47293	94.66807		10.03	0.00	0	0
Total R2032 Future												7,271,424.16	77	84,422
R2032	On	07/05/2020	Bond Future	9.30	Put			1,513.30000	1.51330	1,208,140	9.95	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			1,794.17000	1.79417	2,169,710	9.95	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			2,630.85000	2.63085	2,190,060	9.49	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			859.88000	0.85988	1,099,790	9.49	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			991.11000	0.99111	767,750	10.18	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			2,606.20000	2.60620	3,063,540	10.18	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			1,838.70000	1.83870	1,489,160	9.81	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			1,442.44000	1.44244	1,773,600	9.81	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			1,343.96000	1.34396	1,661,530	9.76	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			1,944.69000	1.94469	1,581,560	9.76	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			2,785.51000	2.78551	3,257,650	10.23	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			906.75000	0.90675	698,190	10.23	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			3,513.03000	3.51303	2,994,110	9.17	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			481.10000	0.48110	642,880	9.17	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			1,376.36000	1.37636	1,698,470	9.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			1,908.86000	1.90886	1,550,270	9.78	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,409.19000	1.40919	1,735,830	9.79	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			1,873.54000	1.87354	1,519,480	9.79	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			2,152.84000	2.15284	1,861,860	10.24	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			3,010.80000	3.01080	3,407,210	10.22	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			2,208.73000	2.20873	1,912,330	10.22	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			1,053.57000	1.05357	1,259,340	9.52	13,852.74	11	800
R2032	On	06/08/2020	Bond Future	9.29	Put			2,697.52000	2.69752	2,356,340	10.08	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			2,440.67000	2.44067	2,792,300	10.08	30,715.30	11	800
R2032	On	06/08/2020	Bond Future	9.46	Call			3,048.35000	3.04835	3,447,470	10.23	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			2,180.65000	2.18065	1,886,960	10.23	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			3,086.11000	3.08611	3,487,940	10.24	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			4,959.91000	4.95991	5,466,700	10.72	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			1,204.02000	1.20402	1,018,000	10.72	11,198.00	11	800
R2032	On	06/08/2020	Bond Future	8.79	Put			4,728.77000	4.72877	4,241,730	9.52	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			4,103.93000	4.10393	3,699,380	9.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	9.11	Call			2,183.10000	2.18310	2,483,810	9.75	144,060.98	58	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,728.75000	1.72875	1,987,620	9.60	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			2,968.10000	2.96810	2,643,160	10.02	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			3,226.93000	3.22693	3,607,250	10.02	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			10,561.56000	10.56156	11,197,670	11.25	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			2,120.80000	2.12080	1,866,770	10.28	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			4,469.49000	4.46949	4,922,760	10.29	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			2,099.12000	2.09912	1,847,130	10.29	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			4,387.28000	4.38728	4,836,450	10.27	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			498.10000	0.49810	420,750	11.25	24,403.50	58	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			4,799.83000	4.79983	4,353,440	9.60	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			2,488.43000	2.48843	2,202,230	10.16	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,843.38000	3.84338	4,262,440	10.16	247,221.52	58	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			10,121.90000	10.12190	10,749,810	11.25	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			2,142.98000	2.14298	1,886,890	10.27	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			435.17000	0.43517	366,020	11.25	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			4,428.17000	4.42817	4,879,400	10.28	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			4,119.77000	4.11977	4,527,870	9.95	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			3,184.19000	3.18419	2,874,010	9.95	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			4,154.97000	4.15497	4,565,010	9.95	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			3,156.25000	3.15625	2,848,010	9.95	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			6,234.55000	6.23455	5,752,700	9.38	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,715.16000	1.71516	1,951,590	9.38	21,467.49	11	800
R2032	On	04/02/2021	Bond Future	9.29	Put			4,214.35000	4.21435	3,837,430	9.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			3,032.35000	3.03235	3,373,710	9.73	37,110.81	11	800
R2032	On	04/02/2021	Bond Future	9.61	Call			4,084.34000	4.08434	4,490,490	9.94	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			3,211.96000	3.21196	2,899,830	9.94	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			9,198.83000	9.19883	9,785,720	11.02	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			1,093.94000	1.09394	962,550	11.02	10,588.05	11	800
Total R2032 Option												540,618.39	240	55,800
Total For R2032												7,812,042.55	317	140,222
R2035	On	07/05/2020	Bond Future			9.57584	96.26459	9.67065	95.55591		11.36	0.00	0	118,227
R2035	On	06/08/2020	Bond Future			9.64729	97.99896	9.74534	97.27760		11.52	0.00	0	410
R2035	On	05/11/2020	Bond Future			9.72317	95.23572	9.82458	94.50145		11.29	0.00	0	0
R2035	On	04/02/2021	Bond Future			9.80189	96.96983	9.90692	96.22205		11.27	0.00	0	0
Total R2035 Future												0.00	0	118,637
R2035	On	07/05/2020	Bond Future	9.48	Call			1,241.23000	1.24123	1,525,070	10.97	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			2,674.22000	2.67422	2,249,380	10.97	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,272.88000	1.27288	1,561,250	10.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			2,629.92000	2.62992	2,209,610	10.99	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 07/05/2020 Bond Future	9.47	Call			1,210.19000	1.21019	1,489,510	10.95	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			387.49000	0.38749	515,160	10.20	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.75	Put			1,637.96000	1.63796	1,332,530	11.36	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.75	Call			2,225.15000	2.22515	2,628,400	11.36	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	10.75	Call			7,747.33000	7.74733	8,402,800	13.27	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.75	Put			199.79000	0.19979	146,580	13.27	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.78	Call			2,352.97000	2.35297	2,768,780	11.40	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	9.18	Put			4,256.96000	4.25696	3,702,570	10.36	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.18	Call			504.03000	0.50403	658,320	10.36	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	10.57	Call			6,647.22000	6.64722	7,280,630	12.88	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.57	Put			294.76000	0.29476	219,490	12.88	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	9.11	Put			4,693.47000	4.69347	4,112,460	10.20	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Put			2,719.22000	2.71922	2,289,860	10.95	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.55	Put			2,370.56000	2.37056	1,977,280	11.08	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.55	Call			1,467.38000	1.46738	1,782,780	11.08	0.00	0	7,500
R2035 On 07/05/2020 Bond Future	9.85	Put			1,344.83000	1.34483	1,080,350	11.50	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.85	Call			2,664.43000	2.66443	3,108,630	11.50	0.00	0	7,500
R2035 On 07/05/2020 Bond Future	9.78	Put			1,545.17000	1.54517	1,252,300	11.40	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Put			6,459.65000	6.45965	5,895,970	10.18	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			767.66000	0.76766	925,340	10.18	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			8,164.83000	8.16483	7,547,250	10.18	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			451.77000	0.45177	555,550	10.18	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.92	Call			3,622.52000	3.62252	4,047,810	11.44	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			2,357.31000	2.35731	2,061,240	11.44	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			3,664.83000	3.66483	4,092,800	11.45	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Put			2,327.93000	2.32793	2,034,540	11.45	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			3,580.44000	3.58044	4,003,030	11.43	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			2,386.99000	2.38699	2,088,220	11.43	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Put			5,922.10000	5.92210	5,383,190	10.32	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.09	Call			943.54000	0.94354	1,125,990	10.32	0.00	0	500
R2035 On 06/08/2020 Bond Future	9.67	Put			3,188.01000	3.18801	2,821,510	11.16	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.67	Call			2,634.45000	2.63445	2,989,310	11.16	0.00	0	500
R2035 On 06/08/2020 Bond Future	10.45	Call			6,148.90000	6.14890	6,695,940	12.09	0.00	0	0
R2035 On 06/08/2020 Bond Future	10.45	Put			1,194.09000	1.19409	1,019,770	12.09	0.00	0	500
R2035 On 05/11/2020 Bond Future	10.34	Call			5,671.27000	5.67127	6,169,980	11.62	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			2,065.57000	2.06557	1,830,010	11.62	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			5,577.70000	5.57770	6,072,570	11.60	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			2,108.08000	2.10808	1,868,680	11.60	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			5,624.28000	5.62428	6,121,080	11.61	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			2,086.58000	2.08658	1,849,110	11.61	0.00	0	0
R2035 On 04/02/2021 Bond Future	10.04	Call			4,678.33000	4.67833	5,099,320	11.30	0.00	0	0

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	04/02/2021	Bond Future	10.04	Put			3,743.26000	3.74326	3,416,470	11.30	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			5,070.00000	5.07000	5,510,210	11.37	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			3,441.29000	3.44129	3,133,720	11.37	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			9,637.23000	9.63723	10,228,590	12.34	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			1,475.12000	1.47512	1,318,700	12.34	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			4,716.80000	4.71680	5,139,740	11.31	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			3,712.02000	3.71202	3,387,180	11.31	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			4,755.41000	4.75541	5,180,300	11.31	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			3,681.00000	3.68100	3,358,110	11.31	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												0.00	0	189,788
R2037	On	07/05/2020	Bond Future			9.76097	92.06378	9.85600	91.35252		12.12	17,492,118.20	190	69,152
R2037	On	06/08/2020	Bond Future			9.83873	89.46245	9.93694	88.73865		12.90	0.00	0	300
R2037	On	05/11/2020	Bond Future			9.91243	91.04743	10.01384	90.31061		12.07	0.00	0	0
R2037	On	04/02/2021	Bond Future			9.98811	88.44768	10.09296	87.69726		12.66	0.00	0	0
Total R2037 Future												17,492,118.20	190	69,452
R2037	On	07/05/2020	Bond Future	9.59	Call			1,030.86000	1.03086	1,282,580	11.41	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			3,043.37000	3.04337	2,583,830	11.41	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			1,465.08000	1.46508	1,184,870	12.12	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			2,526.82000	2.52682	2,957,870	12.12	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			2,539.99000	2.53999	2,130,040	11.64	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			1,367.90000	1.36790	1,669,210	11.64	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			1,059.18000	1.05918	1,315,380	11.43	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			2,994.81000	2.99481	2,539,750	11.43	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,087.97000	1.08797	1,348,660	11.45	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			2,946.81000	2.94681	2,496,240	11.45	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			3,235.99000	3.23599	2,869,010	12.41	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,706.63000	2.70663	3,066,340	12.42	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			3,199.02000	3.19902	2,834,930	12.42	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,743.82000	2.74382	3,106,420	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			3,162.39000	3.16239	2,801,190	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,669.70000	2.66970	3,026,520	12.41	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,207.36000	4.20736	4,633,820	12.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			3,019.70000	3.01970	2,709,340	12.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,247.80000	4.24780	4,676,510	12.01	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			2,989.43000	2.98943	2,681,320	12.01	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,166.80000	4.16680	4,591,000	11.99	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			3,049.94000	3.04994	2,737,320	11.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			3,653.71000	3.65371	3,337,360	12.68	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			5,008.13000	5.00813	5,444,090	12.69	0.00	0	0

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	04/02/2021	Bond Future	10.29	Put			3,623.42000	3.62342	3,308,960	12.69	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			4,929.88000	4.92988	5,362,050	12.68	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			3,684.22000	3.68422	3,365,970	12.68	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Call			4,968.94000	4.96894	5,403,010	12.68	0.00	0	0
Total R2037 Option												0.00	0	15,000
Total For R2037												17,492,118.20	190	84,452
R2040	On	07/05/2020	Bond Future			9.91182	94.66120	10.00684	93.90030		12.58	0.00	0	47,815
R2040	On	06/08/2020	Bond Future			9.99079	91.85616	10.08897	91.08168		13.43	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.06561	93.48351	10.16694	92.69509		12.56	0.00	0	0
R2040	On	04/02/2021	Bond Future			10.14248	90.67763	10.24718	89.87477		13.22	0.00	0	0
Total R2040 Future												0.00	0	48,415
R2040	On	07/05/2020	Bond Future	9.74	Call			1,060.59000	1.06059	1,327,550	11.62	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			2,055.84000	2.05584	1,688,880	12.19	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			477.73000	0.47773	632,580	10.99	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.73	Put			3,275.46000	3.27546	2,776,590	11.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Put			2,680.31000	2.68031	2,240,630	11.86	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			1,418.98000	1.41898	1,740,200	11.86	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			1,539.57000	1.53957	1,241,050	12.42	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			2,667.33000	2.66733	3,129,710	12.42	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	9.74	Put			3,223.00000	3.22300	2,729,060	11.62	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,091.09000	1.09109	1,362,980	11.64	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			3,171.02000	3.17102	2,682,010	11.64	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,030.45000	1.03045	1,292,480	11.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			2,001.40000	2.00140	2,395,340	12.19	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			4,654.58000	4.65458	4,048,530	10.99	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			3,014.88000	3.01488	3,405,920	13.17	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			3,399.87000	3.39987	3,016,430	13.17	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			2,936.22000	2.93622	3,321,180	13.15	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			3,479.19000	3.47919	3,089,670	13.15	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Put			5,641.75000	5.64175	5,110,950	12.43	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			1,427.22000	1.42722	1,670,900	12.43	41,772.50	25	800
R2040	On	06/08/2020	Bond Future	10.07	Put			3,283.51000	3.28351	2,909,120	13.21	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			3,134.68000	3.13468	3,534,770	13.21	88,369.25	25	800
R2040	On	06/08/2020	Bond Future	10.03	Call			2,975.30000	2.97530	3,363,300	13.16	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			3,439.23000	3.43923	3,052,750	13.16	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Call			6,608.98000	6.60898	7,191,430	14.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			1,368.76000	1.36876	1,176,730	14.25	29,418.25	25	800
R2040	On	05/11/2020	Bond Future	10.31	Put			3,345.46000	3.34546	3,008,000	12.62	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			4,483.22000	4.48322	4,936,570	12.63	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			3,312.57000	3.31257	2,977,500	12.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.30	Call			4,397.69000	4.39769	4,846,240	12.61	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			3,378.64000	3.37864	3,038,770	12.61	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			995.22000	0.99522	867,690	14.01	56,399.85	65	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			5,762.60000	5.76260	5,275,700	12.01	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			2,284.15000	2.28415	2,585,670	12.01	168,068.55	65	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			7,018.71000	7.01871	6,470,760	11.71	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,624.29000	1.62429	1,864,760	11.71	121,209.40	65	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			4,440.36000	4.44036	4,891,320	12.62	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			4,104.02000	4.10402	4,535,470	12.54	294,805.55	65	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			11,483.91000	11.48391	12,168,730	14.01	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			768.54000	0.76854	664,940	14.01	43,221.10	65	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			4,510.19000	4.51019	4,094,780	12.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			3,205.49000	3.20549	3,578,500	12.31	232,602.50	65	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			10,432.21000	10.43221	11,093,100	14.01	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			3,618.79000	3.61879	3,261,820	12.54	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			5,145.67000	5.14567	5,604,110	13.14	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			3,993.81000	3.99381	3,649,390	13.14	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			5,186.90000	5.18690	5,647,400	13.14	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			3,960.48000	3.96048	3,618,120	13.14	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			5,228.61000	5.22861	5,691,160	13.15	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			3,927.73000	3.92773	3,587,420	13.15	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			11,584.55000	11.58455	12,249,360	14.47	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			1,267.33000	1.26733	1,129,280	14.47	28,232.00	25	800
R2040	On	04/02/2021	Bond Future	9.57	Put			7,653.98000	7.65398	7,125,610	12.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			2,255.38000	2.25538	2,529,870	12.38	63,246.75	25	800
R2040	On	04/02/2021	Bond Future	10.07	Put			5,223.74000	5.22374	4,808,530	12.84	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			3,858.45000	3.85845	4,246,100	12.84	106,152.50	25	800
Total R2040 Option												1,273,498.20	540	37,080
Total For R2040												1,273,498.20	540	85,495
R2044	On	07/05/2020	Bond Future			9.97499	91.36535	10.06475	90.63450		13.26	0.00	0	77,912
R2044	On	06/08/2020	Bond Future			10.05157	88.62623	10.14425	87.88228		14.17	0.00	0	500
R2044	On	05/11/2020	Bond Future			10.12401	90.19632	10.21958	89.43907		13.26	0.00	0	0
R2044	On	04/02/2021	Bond Future			10.19832	87.45580	10.29699	86.68464		13.97	0.00	0	0
Total R2044 Future												0.00	0	78,412
R2044	On	07/05/2020	Bond Future	9.80	Put			3,292.52000	3.29252	2,818,580	12.40	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,138.56000	1.13856	1,400,130	12.42	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			3,239.35000	3.23935	2,770,070	12.42	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			5,545.94000	5.54594	4,924,670	11.52	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			331.95000	0.33195	441,530	11.52	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			2,471.41000	2.47141	2,076,990	12.79	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 07/05/2020 Bond Future	9.97	Call			1,699.63000	1.69963	2,036,060	12.79	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			1,107.58000	1.10758	1,364,490	12.40	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Put			6,493.36000	6.49336	5,836,740	11.37	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			202.25000	0.20225	276,480	11.37	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.98	Put			2,428.56000	2.42856	2,038,770	12.81	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			1,738.77000	1.73877	2,079,830	12.81	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.79	Call			1,077.26000	1.07726	1,329,510	12.37	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			3,346.48000	3.34648	2,867,880	12.37	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Put			7,076.12000	7.07612	6,402,750	11.27	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			147.27000	0.14727	204,750	11.27	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.91	Put			2,740.93000	2.74093	2,318,520	12.65	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			1,474.60000	1.47460	1,783,040	12.65	0.00	0	556
R2044 On 07/05/2020 Bond Future	10.81	Call			6,151.78000	6.15178	6,776,970	14.39	0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			453.00000	0.45300	347,340	14.39	0.00	0	129
R2044 On 07/05/2020 Bond Future	11.02	Call			7,485.78000	7.48578	8,144,600	14.92	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			292.72000	0.29272	220,690	14.92	0.00	0	556
R2044 On 07/05/2020 Bond Future	11.09	Call			7,934.30000	7.93430	8,601,830	15.10	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			253.37000	0.25337	190,050	15.10	0.00	0	100
R2044 On 06/08/2020 Bond Future	9.01	Call			372.55000	0.37255	456,120	12.51	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.66	Put			5,579.26000	5.57926	5,079,950	13.29	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Call			1,573.37000	1.57337	1,818,010	13.29	0.00	0	140
R2044 On 06/08/2020 Bond Future	10.93	Call			7,195.17000	7.19517	7,767,180	15.34	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			4,474.55000	4.47455	4,038,720	13.65	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Call			2,277.24000	2.27724	2,588,370	13.66	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Put			4,426.41000	4.42641	3,993,590	13.66	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Call			2,207.96000	2.20796	2,513,060	13.63	0.00	0	0
R2044 On 06/08/2020 Bond Future	11.09	Put			1,071.17000	1.07117	924,330	15.69	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.01	Put			10,248.87000	10.24887	9,588,490	12.51	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Put			3,966.51000	3.96651	3,563,690	13.82	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			2,640.84000	2.64084	2,981,970	13.82	0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			8,099.48000	8.09948	8,696,590	15.69	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			4,523.34000	4.52334	4,084,490	13.63	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			1,287.61000	1.28761	1,115,670	15.34	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			2,242.34000	2.24234	2,550,460	13.65	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			7,482.64000	7.48264	6,896,920	12.72	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			841.10000	0.84110	999,330	12.72	0.00	0	602
R2044 On 05/11/2020 Bond Future	11.06	Call			7,867.94000	7.86794	8,438,250	14.00	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.06	Put			1,653.49000	1.65349	1,466,550	14.00	0.00	0	525
R2044 On 05/11/2020 Bond Future	11.17	Put			1,487.35000	1.48735	1,316,530	14.19	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	11.43	Call			9,883.63000	9.88363	10,502,710	14.67	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.43	Put			1,167.09000	1.16709	1,028,920	14.67	0.00	0	1,815

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044 On 05/11/2020 Bond Future	9.72	Put			6,137.42000	6.13742	5,650,550	12.32	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.97	Call			2,891.13000	2.89113	3,227,120	12.66	0.00	0	568
R2044 On 05/11/2020 Bond Future	8.87	Put			12,286.25000	12.28625	11,620,880	12.01	0.00	0	0
R2044 On 05/11/2020 Bond Future	8.87	Call			496.11000	0.49611	587,990	12.01	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	10.02	Put			4,668.92000	4.66892	4,260,580	12.72	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.34	Call			1,132.41000	1.13241	1,309,610	12.01	0.00	0	525
R2044 On 05/11/2020 Bond Future	11.17	Call			8,459.75000	8.45975	9,046,180	14.19	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.29	Call			1,045.26000	1.04526	1,211,860	12.01	0.00	0	568
R2044 On 05/11/2020 Bond Future	9.96	Put			4,937.28000	4.93728	4,513,410	12.65	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.96	Call			2,854.74000	2.85474	3,188,120	12.65	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.38	Call			9,607.96000	9.60796	10,221,320	14.58	0.00	0	0
R2044 On 05/11/2020 Bond Future	9.72	Call			2,055.10000	2.05510	2,325,480	12.32	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	9.97	Put			4,891.92000	4.89192	4,470,660	12.66	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.35	Put			3,389.46000	3.38946	3,062,640	13.10	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.36	Call			4,448.60000	4.44860	4,881,380	13.11	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.36	Put			3,355.51000	3.35551	3,031,040	13.11	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.34	Call			4,362.52000	4.36252	4,790,590	13.09	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.02	Call			3,075.03000	3.07503	3,423,940	12.72	0.00	0	1,815
R2044 On 05/11/2020 Bond Future	9.29	Put			8,899.78000	8.89978	8,309,130	12.01	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.04	Put			4,581.55000	4.58155	4,178,340	12.75	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.04	Call			3,149.56000	3.14956	3,503,600	12.75	0.00	0	525
R2044 On 05/11/2020 Bond Future	9.34	Put			8,535.33000	8.53533	7,955,280	12.01	0.00	0	0
R2044 On 05/11/2020 Bond Future	10.34	Put			3,423.71000	3.42371	3,094,530	13.09	0.00	0	0
R2044 On 05/11/2020 Bond Future	11.38	Put			1,221.76000	1.22176	1,077,870	14.58	0.00	0	568
R2044 On 05/11/2020 Bond Future	10.35	Call			4,405.47000	4.40547	4,835,900	13.10	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.84	Put			2,946.02000	2.94602	2,686,690	14.31	0.00	0	405
R2044 On 04/02/2021 Bond Future	10.36	Call			4,886.31000	4.88631	5,308,720	13.85	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.36	Put			4,399.76000	4.39976	4,051,010	13.85	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.04	Put			5,692.39000	5.69239	5,276,660	13.55	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.04	Call			3,659.80000	3.65980	4,015,230	13.55	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.84	Call			6,993.69000	6.99369	7,505,520	14.31	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.35	Call			4,845.73000	4.84573	5,266,120	13.84	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.35	Put			4,436.09000	4.43609	4,085,320	13.84	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.29	Call			4,605.62000	4.60562	5,013,780	13.79	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.29	Put			4,659.88000	4.65988	4,296,880	13.79	0.00	0	405
R2044 On 04/02/2021 Bond Future	9.66	Put			7,610.90000	7.61090	7,112,180	13.17	0.00	0	0
R2044 On 04/02/2021 Bond Future	9.66	Call			2,424.82000	2.42482	2,697,260	13.17	0.00	0	405
R2044 On 04/02/2021 Bond Future	10.37	Call			4,927.04000	4.92704	5,351,460	13.86	0.00	0	0
R2044 On 04/02/2021 Bond Future	10.37	Put			4,363.69000	4.36369	4,016,950	13.86	0.00	0	0
Total R2044 Option									0.00	0	18,150

Contract 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 R2044									0.00	0	96,562
R2048 On 07/05/2020 Bond Future			9.98472	90.18225	10.07417	89.43526		13.69	36,253,264.50	402	91,275
R2048 On 06/08/2020 Bond Future			10.05497	91.80706	10.14723	91.04672		13.93	0.00	0	400
R2048 On 05/11/2020 Bond Future			10.12846	88.99742	10.22363	88.22345		13.70	0.00	0	0
R2048 On 04/02/2021 Bond Future			10.20439	90.61800	10.30268	89.82975		13.72	0.00	0	0
Total R2048 Future									36,253,264.50	402	91,675
R2048 On 07/05/2020 Bond Future	9.78	Call			1,035.65000	1.03565	1,283,750	12.74	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			3,534.44000	3.53444	3,035,550	12.74	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,065.72000	1.06572	1,318,590	12.77	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			3,477.54000	3.47754	2,983,420	12.77	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,006.10000	1.00610	1,249,460	12.72	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			3,591.99000	3.59199	3,088,360	12.72	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Call			2,698.93000	2.69893	3,143,760	13.61	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Put			1,666.57000	1.66657	1,364,410	13.61	0.00	0	300
R2048 On 07/05/2020 Bond Future	10.70	Call			5,522.60000	5.52260	6,136,470	14.58	0.00	0	0
R2048 On 07/05/2020 Bond Future	10.70	Put			590.74000	0.59074	457,620	14.58	0.00	0	300
R2048 On 07/05/2020 Bond Future	9.69	Put			4,072.93000	4.07293	3,531,760	12.50	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.69	Call			784.92000	0.78492	990,740	12.50	0.00	0	300
R2048 On 06/08/2020 Bond Future	9.25	Put			8,543.39000	8.54339	7,912,210	12.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			631.44000	0.63144	760,600	12.29	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			10,689.76000	10.68976	10,009,730	12.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			351.85000	0.35185	432,160	12.29	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			3,532.08000	3.53208	3,942,100	13.85	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			3,183.48000	3.18348	2,833,160	13.85	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			3,575.79000	3.57579	3,988,720	13.87	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			3,146.03000	3.14603	2,798,620	13.87	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			3,488.61000	3.48861	3,895,720	13.84	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			3,221.29000	3.22129	2,868,060	13.84	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,189.06000	3.18906	3,550,090	13.16	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			4,693.27000	4.69327	4,280,330	13.16	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,112.52000	3.11252	3,468,250	13.14	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			4,783.30000	4.78330	4,365,060	13.14	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,150.68000	3.15068	3,509,070	13.15	0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			4,738.10000	4.73810	4,322,520	13.15	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Call			5,461.30000	5.46130	5,916,220	13.70	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Put			4,070.43000	4.07043	3,737,100	13.70	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.46	Call			5,375.30000	5.37530	5,826,190	13.69	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.46	Put			4,139.34000	4.13934	3,801,980	13.69	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.47	Call			5,418.41000	5.41841	5,871,320	13.69	0.00	0	0
R2048 On 04/02/2021 Bond Future	10.47	Put			4,104.93000	4.10493	3,769,590	13.69	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Option									0.00	0	24,540
Total For R2048									36,253,264.50	402	116,215
R208 On 07/05/2020 Bond Future			5.95417	101.44236	6.06927	101.34390		0.44	0.00	0	16,649
R208 On 06/08/2020 Bond Future			5.43655	103.27006	5.59776	103.17005		0.37	0.00	0	0
R208 On 05/11/2020 Bond Future			4.26958	101.69766	4.53374	101.59566		0.24	0.00	0	0
Total R208 Future									0.00	0	16,649
R208 On 07/05/2020 Bond Future	4.81	Call			0.01000	0.00001	0,040	0.67	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			1,085.46000	1.08546	987,030	0.67	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			0.01000	0.00001	0,050	0.67	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			1,076.77000	1.07677	978,350	0.67	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			0.01000	0.00001	0,040	0.67	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			1,094.16000	1.09416	995,730	0.67	0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Call			80.10000	0.08010	134,470	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Put			103.51000	0.10351	57,870	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Call			83.25000	0.08325	138,670	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Put			100.46000	0.10046	55,870	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Call			77.29000	0.07729	130,590	0.33	0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Put			106.90000	0.10690	60,190	0.33	0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Put			34.84000	0.03484	12,700	0.21	0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Call			128.57000	0.12857	209,060	0.21	0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Put			33.68000	0.03368	12,170	0.21	0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Call			131.58000	0.13158	212,580	0.21	0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Put			32.84000	0.03284	11,840	0.21	0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Call			125.88000	0.12588	205,740	0.21	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	16,649
R209 On 07/05/2020 Bond Future			9.62922	73.48885	9.72385	72.88470		12.90	13,154,504.15	179	67,905
R209 On 06/08/2020 Bond Future			9.69735	74.81292	9.79491	74.19800		12.98	0.00	0	200
R209 On 05/11/2020 Bond Future			9.76623	72.98829	9.86683	72.36232		12.91	0.00	0	0
R209 On 04/02/2021 Bond Future			9.83580	74.31724	9.93958	73.67979		12.92	0.00	0	0
Total R209 Future									13,154,504.15	179	68,105
R209 On 07/05/2020 Bond Future	9.46	Call			870.74000	0.87074	1,084,940	12.08	0.00	0	0
R209 On 07/05/2020 Bond Future	9.46	Put			2,573.48000	2.57348	2,183,530	12.08	0.00	0	0
R209 On 07/05/2020 Bond Future	9.47	Call			894.20000	0.89420	1,112,210	12.10	0.00	0	0
R209 On 07/05/2020 Bond Future	9.47	Put			2,531.36000	2.53136	2,145,220	12.10	0.00	0	0
R209 On 07/05/2020 Bond Future	9.45	Call			847.67000	0.84767	1,058,060	12.06	0.00	0	0
R209 On 07/05/2020 Bond Future	9.45	Put			2,616.07000	2.61607	2,222,310	12.06	0.00	0	0
R209 On 06/08/2020 Bond Future	5.56	Call			0.00000	0.00000	0,000	11.82	0.00	0	0
R209 On 06/08/2020 Bond Future	5.56	Put			35,226.66000	35.22666	34,611,740	11.82	0.00	0	0
R209 On 06/08/2020 Bond Future	5.57	Call			0.00000	0.00000	0,000	11.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2020	Bond Future	5.57	Put			35,118.33000	35.11833	34,503,410	11.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.82	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			35,335.14000	35.33514	34,720,220	11.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,549.58000	3.54958	3,907,910	12.92	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			2,672.01000	2.67201	2,404,370	12.92	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,584.08000	3.58408	3,944,320	12.93	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			2,645.79000	2.64579	2,380,060	12.93	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,515.47000	3.51547	3,871,880	12.91	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			2,698.69000	2.69869	2,429,130	12.91	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			4,167.03000	4.16703	4,533,560	12.80	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			3,137.57000	3.13757	2,866,650	12.80	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			4,200.73000	4.20073	4,568,890	12.81	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			3,111.52000	3.11152	2,842,230	12.81	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			4,133.45000	4.13345	4,498,340	12.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			3,163.81000	3.16381	2,891,250	12.79	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												13,154,504.15	179	68,105
R210	On	07/05/2020	Bond Future			188.39009	188.39009	188.14420	188.14420			0.00	0	1,935
R210	On	06/08/2020	Bond Future			191.83038	191.83038	191.58033	191.58033			0.00	0	0
R210	On	05/11/2020	Bond Future			192.56236	192.56236	192.30741	192.30741			0.00	0	0
R210	On	04/02/2021	Bond Future			196.11237	196.11237	195.85241	195.85241			0.00	0	0
Total R210 Future												0.00	0	1,935
Total For R210												0.00	0	1,935
R212	On	07/05/2020	Bond Future			165.13579	165.13579	165.04867	165.04867			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.86585	165.86585	165.77741	165.77741			0.00	0	0
R212	On	05/11/2020	Bond Future			168.84328	168.84328	168.75288	168.75288			0.00	0	0
R212	On	04/02/2021	Bond Future			169.63659	169.63659	169.54426	169.54426			0.00	0	0
Total R212 Future												0.00	0	6,719
Total For R212												0.00	0	6,719
R213	On	07/05/2020	Bond Future			8.95591	88.02056	9.06074	87.37198		9.73	0.00	0	18,251
R213	On	06/08/2020	Bond Future			9.01351	89.60634	9.12212	88.94629		9.72	0.00	0	300
R213	On	05/11/2020	Bond Future			9.07616	87.64503	9.18875	86.97314		9.62	0.00	0	0
R213	On	04/02/2021	Bond Future			9.14083	89.24104	9.25774	88.55670		9.58	0.00	0	0
Total R213 Future												0.00	0	18,551
R213	On	07/05/2020	Bond Future	9.02	Call			1,351.86000	1.35186	1,676,440	9.51	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			1,603.16000	1.60316	1,279,160	9.51	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,292.28000	1.29228	1,608,190	9.49	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			1,667.30000	1.66730	1,334,630	9.49	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,321.80000	1.32180	1,642,050	9.50	0.00	0	0

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	9.01	Put			1,634.93000	1.63493	1,306,600	9.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			1,782.92000	1.78292	1,520,000	9.77	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,838.33000	2.83833	3,230,270	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			1,831.03000	1.83103	1,562,920	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,873.66000	2.87366	3,268,190	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			1,806.85000	1.80685	1,541,330	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,909.18000	2.90918	3,306,310	9.77	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			1,815.43000	1.81543	1,583,030	9.92	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			4,193.42000	4.19342	4,634,820	9.94	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			1,796.63000	1.79663	1,566,140	9.94	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			4,231.97000	4.23197	4,675,270	9.95	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			1,778.00000	1.77800	1,549,410	9.95	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			4,154.99000	4.15499	4,594,480	9.92	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			3,648.31000	3.64831	4,035,180	9.51	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			2,882.64000	2.88264	2,585,170	9.51	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			3,680.29000	3.68029	4,069,050	9.52	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			2,857.09000	2.85709	2,561,510	9.52	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			3,712.40000	3.71240	4,103,040	9.52	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			2,831.73000	2.83173	2,538,030	9.52	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	18,551
R214	On	07/05/2020	Bond Future			9.85730	71.82522	9.95168	71.19732		14.01	0.00	0	16,772
R214	On	06/08/2020	Bond Future			9.92419	73.11924	10.02140	72.48014		14.16	0.00	0	300
R214	On	05/11/2020	Bond Future			9.99435	71.11930	10.09449	70.46875		14.05	0.00	0	0
R214	On	04/02/2021	Bond Future			10.06670	72.41431	10.16996	71.75185		14.06	0.00	0	0
Total R214 Future												0.00	0	17,072
R214	On	07/05/2020	Bond Future	9.76	Call			1,109.16000	1.10916	1,361,400	13.15	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			2,393.71000	2.39371	2,018,050	13.15	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,136.84000	1.13684	1,393,080	13.17	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			2,353.46000	2.35346	1,981,800	13.17	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,081.86000	1.08186	1,330,120	13.13	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			2,434.44000	2.43444	2,054,800	13.13	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			4,727.34000	4.72734	4,193,160	12.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			277.80000	0.27780	371,520	12.41	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			1,841.45000	1.84145	1,525,320	13.45	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,565.25000	1.56525	1,877,020	13.45	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,834.07000	4.83407	5,367,150	14.80	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			391.70000	0.39170	296,880	14.80	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			2,543.47000	2.54347	2,868,380	13.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			2,814.53000	2.81453	2,500,340	13.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.99	Call			2,576.85000	2.57685	2,904,240	13.85	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			2,782.29000	2.78229	2,470,580	13.85	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,510.30000	2.51030	2,832,710	13.82	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			2,847.08000	2.84708	2,530,390	13.82	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,789.55000	3.78955	4,164,810	14.05	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			2,797.98000	2.79798	2,522,690	14.05	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,825.25000	3.82525	4,202,440	14.06	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			2,770.69000	2.77069	2,497,330	14.06	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,754.00000	3.75400	4,127,300	14.04	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			2,825.52000	2.82552	2,548,270	14.04	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			4,394.03000	4.39403	4,771,810	14.13	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			3,448.94000	3.44894	3,164,260	14.13	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			4,428.68000	4.42868	4,808,110	14.14	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			3,421.32000	3.42132	3,138,290	14.14	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			4,359.49000	4.35949	4,735,620	14.12	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			3,476.75000	3.47675	3,190,420	14.12	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												0.00	0	20,822
Total for Bond												518,918,827.41	6,487	1,315,193
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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
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			723.80200	723.80200	718.99700	718.99700			0.00	0	1,175
GOVI On 06/08/2020 GOVI			736.70300	736.70300	731.81200	731.81200			0.00	0	0
GOVI On 05/11/2020 GOVI			749.90000	749.90000	744.92200	744.92200			0.00	0	0
GOVI On 04/02/2021 GOVI			763.55800	763.55800	758.48800	758.48800			0.00	0	0
Total GOVI Future									0.00	0	1,175
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	38,120,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			9,930.00000	0.99300	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	38,020,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/05/2020	GOVI	720.00	Put		10,030.00000	1.00300	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call		0.00000	0.00000	38,220,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put		9,830.00000	0.98300	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Call		36,820.00000	3.68200	85,730,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Call		36,720.00000	3.67200	85,630,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.14	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Call		36,920.00000	3.69200	85,830,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.12	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call		70,820.00000	7.08200	120,600,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call		70,720.00000	7.07200	120,500,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call		70,920.00000	7.09200	120,700,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call		75,380.00000	7.53800	126,080,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call		75,280.00000	7.52800	125,980,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call		75,480.00000	7.54800	126,180,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put		0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option											0.00	0	0
Total For GOVI											0.00	0	1,175
Total for GOVI											0.00	0	1,175
AL37	On	07/05/2020	Index Future			712.17400	712.17400	708.90300	708.90300		0.00	0	0
AL37	On	06/08/2020	Index Future			724.86700	724.86700	721.53800	721.53800		0.00	0	0
AL37	On	05/11/2020	Index Future			737.85200	737.85200	734.46400	734.46400		0.00	0	0
AL37	On	04/02/2021	Index Future			751.29000	751.29000	747.84000	747.84000		0.00	0	0
Total AL37 Future											0.00	0	0
Total For AL37											0.00	0	0
AL7T	On	07/05/2020	Index Future			824.53900	824.53900	818.88500	818.88500		0.00	0	0
AL7T	On	06/08/2020	Index Future			839.23600	839.23600	833.48100	833.48100		0.00	0	0
AL7T	On	05/11/2020	Index Future			854.27000	854.27000	848.41200	848.41200		0.00	0	0
AL7T	On	04/02/2021	Index Future			869.82800	869.82800	863.86300	863.86300		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			732.03600	732.03600	727.12400	727.12400		21,961,080.00	3	209
ALBI	On	06/08/2020	Index Future			745.08300	745.08300	740.08500	740.08500		0.00	0	0
ALBI	On	05/11/2020	Index Future			758.43100	758.43100	753.34200	753.34200		0.00	0	0
ALBI	On	04/02/2021	Index Future			772.24300	772.24300	767.06200	767.06200		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ALBI Future									21,961,080.00	3	209
Total For ALBI									21,961,080.00	3	209
IGOV On 07/05/2020 Index Future			263.75800	263.75800	263.87500	263.87500			0.00	0	1,009
IGOV On 06/08/2020 Index Future			268.52300	268.52300	268.64200	268.64200			0.00	0	0
IGOV On 05/11/2020 Index Future			273.39600	273.39600	273.51700	273.51700			0.00	0	0
IGOV On 04/02/2021 Index Future			278.43700	278.43700	278.56000	278.56000			0.00	0	0
Total IGOV Future									0.00	0	1,009
Total For IGOV									0.00	0	1,009
Total for Index									21,961,080.00	3	1,218
5Y STN On 21/12/2021 Interest Rate Swap			94.32000	94.32000	94.45000	94.45000			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 :									540,879,907.41	6,490	1,317,637
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.65845			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			7.20500	106.00630	7.20500	105.94482			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	103.29200	10.00000	103.21100			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	99.93690	11.37000	99.84586			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	99.96848	11.81000	99.87399			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	49.91561	100.00000	49.58310				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	38.83115	100.00000	38.57249				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3: On 07/12/2023 Spot Bond			4.84000	4.84000	4.84000	285.27469				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001: On 13/09/2026 Spot Bond					0.00000	101.54130				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	100.88401				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	99.93165				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	101.78586				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	101.86439				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	100.51611				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	101.43671				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	100.77512				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.62998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.16422				0.00	2,400,000,000	1,200,000,000
Total ABFN18 SPOT										0.00	2,400,000,000	1,200,000,000
Total For ABFN18										0.00	2,400,000,000	1,200,000,000
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.10405				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.90515				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.98448				0.00	0	87,000,000
Total ABFN22 SPOT										0.00	0	87,000,000
Total For ABFN22										0.00	0	87,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.56986				0.00	2,340,000,000	1,170,000,000
Total ABFN23 SPOT										0.00	2,340,000,000	1,170,000,000
Total For ABFN23										0.00	2,340,000,000	1,170,000,000
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.11782				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.35952				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	104.76912				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.35348				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	100.15258				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.02539				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.59096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.23798				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	100.40610				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	100.54166				0.00	2,600,000,000	1,300,000,000
Total ABFN33 SPOT										0.00	2,600,000,000	1,300,000,000
Total For ABFN33										0.00	2,600,000,000	1,300,000,000
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.75901				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	100.97194				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	100.65819				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	101.99543				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	100.77049				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	101.65031				0.00	1,500,000,000	750,000,000
Total ABFN39 SPOT										0.00	1,500,000,000	750,000,000
Total For ABFN39										0.00	1,500,000,000	750,000,000
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.67020				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.65186				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.67565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN42 SPOT									0.00	0	0
Total For ABFN42									0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.01708			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	101.03411			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	101.04631			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	99.89146			0.00	1,551,000,000	1,875,500,000
Total ABJ01 SPOT									0.00	1,551,000,000	1,875,500,000
Total For ABJ01									0.00	1,551,000,000	1,875,500,000
ABK12 On 20/05/2022 Spot Bond					0.00000	100.23326			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	99.85847			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.48002			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			6.13000	6.13000	6.13000	153.23974		245,200,000,000.00		40,000,000	20,000,000
Total ABKI02 SPOT								245,200,000,000.00		40,000,000	20,000,000
Total For ABKI02								245,200,000,000.00		40,000,000	20,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	98.00702	100.00000	97.35777		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			5.83000	5.83000	5.83000	137.99733		99,110,000,000.00		17,000,000	8,500,000
Total ABKI03 SPOT								99,110,000,000.00		17,000,000	8,500,000
Total For ABKI03								99,110,000,000.00		17,000,000	8,500,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	36.94130	100.00000	36.69122		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			8.26000	8.26000	8.26000	129.73996		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.53691	100.00000	14.43798			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	96.64706			0.00	268,000,000	345,500,000
Total ABKS1 SPOT									0.00	268,000,000	345,500,000
Total For ABKS1									0.00	268,000,000	345,500,000
ABN05 On 18/04/2021 Spot Bond			4.15000	208.02311	4.15000	207.92272			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			4.46000	4.46000	4.46000	130.68330			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			4.67000	4.67000	4.67000	175.26617			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			4.43000	4.43000	4.43000	211.83142			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			8.04500	8.04500	8.04500	99.22735			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			9.26000	9.26000	9.26000	108.11430		1,852,000,000,000.00	200,000,000	100,000,000	
Total ABN79 SPOT								1,852,000,000,000.00	200,000,000	100,000,000	
Total For ABN79								1,852,000,000,000.00	200,000,000	100,000,000	
ABN80 On 31/03/2021 Spot Bond			6.70500	6.70500	6.70500	102.82323		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			9.80500	9.80500	9.80500	105.34533		0.00	0	0	
Total ABN87 SPOT								0.00	0	0	
Total For ABN87								0.00	0	0	
ABS11 On 09/04/2021 Spot Bond			6.95000	106.31466	6.95000	106.25515		0.00	0	1,620,000,000	
Total ABS11 SPOT								0.00	0	1,620,000,000	
Total For ABS11								0.00	0	1,620,000,000	
ABS12 On 14/05/2020 Spot Bond			6.63500	103.25975	6.63500	103.20420		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.73960	9.20000	102.66337				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			7.41000	107.39845	7.41000	107.33407				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			6.76000	104.53343	6.76000	104.47616				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			7.33500	108.82430	7.33500	108.75971				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.05500	113.69230	8.05500	113.61833				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			8.60500	114.49746	8.60500	114.41799				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			7.28500	112.15955	7.28500	112.09343				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			7.22500	102.25803	7.22500	102.19841				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			8.28500	102.34308	8.28500	106.66288				0.00	0	1,000,000,000
Total ABS7 SPOT										0.00	0	1,000,000,000
Total For ABS7										0.00	0	1,000,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.08461	100.00000	13.30803				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.67000	3.67000	3.67000	296.69835				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.13000	161.27550	3.13000	161.21069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.70500	10.70500	10.70500	102.21207				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				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	101.83337				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	101.79526				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	249.16261				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	249.25611				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.74785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	101.75359				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	101.01026				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	101.99060				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.78588				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	101.79170				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	101.79170				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	101.82414				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	101.82414				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	167.71605				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	169.18793				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	100.16087				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.73070				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	100.41252				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	100.76757				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	101.72306				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	101.69445				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.40039				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	103.56264				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.15531				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.15625				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	99.99982				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.86278				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	100.26645				0.00	0	50,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL03 SPOT										0.00	0	50,000,000
Total For AGL03										0.00	0	50,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.06958				0.00	0	308,900,000
Total AGT01 SPOT										0.00	0	308,900,000
Total For AGT01										0.00	0	308,900,000
AGT02 On 28/11/2024 Spot Bond					0.00000	101.86016				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	102.26508				0.00	100,000,000	100,000,000
Total AGT03 SPOT										0.00	100,000,000	100,000,000
Total For AGT03										0.00	100,000,000	100,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.88929				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	100.67793				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	100.77436				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	100.87348				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	100.86820				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	100.92633				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	100.98441				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.17422				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.23213				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A On 21/08/2021 Spot Bond					0.00000	100.92230				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	100.15893				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			8.08500	105.55405	8.08500	105.48511				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	100.16457				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.17209				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.22451				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	100.60353				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A On 21/08/2024 Spot Bond					0.00000	100.72121				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	100.16450				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.17200				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.22430				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	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			7.43500	115.69990	7.43500	115.63069				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			7.73500	107.75774	7.73500	107.69036				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.51500	99.36731	10.51500	99.28342				0.00	0	400,000,000
Total AIR05 SPOT										0.00	0	400,000,000
Total For AIR05										0.00	0	400,000,000
AIRL01 On 30/04/2028 Spot Bond			4.87500	176.78218	4.87500	176.68659				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
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
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.93122				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.46621				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.58504				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	101.56073				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	101.01354				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	100.83746				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	101.90868				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	101.64002				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.68000	229.50700	4.68000	229.38647				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			4.69500	206.10375	4.69500	205.99528				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	100.89695				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	100.75049				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	100.68858				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L 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
ASN07L On 20/06/2020 Spot Bond					0.00000	101.95925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08(On 20/09/2020 Spot Bond					0.00000	101.67149				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 20/06/2020 Spot Bond					0.00000	102.08269				0.00	0	101,000,000
Total ASN083 SPOT										0.00	0	101,000,000
Total For ASN083										0.00	0	101,000,000
ASN08(On 03/09/2020 Spot Bond					0.00000	100.67493				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 01/10/2020 Spot Bond					0.00000	151.13430				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09(On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09(On 21/10/2020 Spot Bond					0.00000	100.90039				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 10/11/2020 Spot Bond					0.00000	100.42865				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	94.17949				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	99.93256				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11(On 07/03/2021 Spot Bond					0.00000	99.77690				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12(On 20/12/2020 Spot Bond					0.00000	102.20500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	102.18596				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			3.86000	159.12144	3.86000	159.04808				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.28416				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	90.16440				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	100.56989				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	100.58404				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.90500	158.98985	3.90500	158.91597				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	57.17493				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	99.93099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			5.31000	167.68749	5.31000	167.59099				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	100.44036				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	100.21596				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	102.36541				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 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
ASN172 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
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.92333				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	101.82197				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	101.51595				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			4.66500	103.93853	4.66500	103.88386				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	101.63346				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	101.64911				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	101.74395				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	100.10815				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	100.11793				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.00004				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	99.93371				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	99.79289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25(On 29/05/2021 Spot Bond					0.00000	99.99987				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	101.91951				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	101.64300				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27(On 15/08/2023 Spot Bond					0.00000	100.26326				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27(On 20/08/2048 Spot Bond					0.00000	100.19273				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	100.16420				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	101.92289				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	101.54695				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	101.71926				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	102.03378				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	101.87538				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	100.69563				0.00	0	14,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	101.32837				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.61500	4.61500	4.61500	94.26678				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.83500	4.83500	4.83500	89.33582				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	101.65972				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.81074				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.43362				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	101.66773				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.77500	102.37962	4.77500	102.32483				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	101.73829				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	100.53933				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	100.53933				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	101.63340				0.00	0	2,400,000

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 ASN346 SPOT										0.00	0	2,400,000
Total For ASN346										0.00	0	2,400,000
ASN35 On 20/06/2024 Spot Bond					0.00000	101.70126				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	101.69062				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35 On 20/06/2024 Spot Bond					0.00000	101.69062				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond					0.00000	99.99974				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond					0.00000	101.90986				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	101.66960				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	101.70965				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	100.70806				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	101.75973				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	101.75973				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	101.89277				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	101.67914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond					0.00000	100.17948				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	101.74217				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	100.85930				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	100.19407				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41 On 05/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42 On 29/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.37510				0.00	20,000,000	10,000,000
Total BAW18 SPOT										0.00	20,000,000	10,000,000
Total For BAW18										0.00	20,000,000	10,000,000
BAW19 On 05/12/2020 Spot Bond			6.73500	104.33704	6.73500	104.28040				0.00	0	1,150,000,000
Total BAW19 SPOT										0.00	0	1,150,000,000
Total For BAW19										0.00	0	1,150,000,000
BAW21 On 24/03/2022 Spot Bond			7.13500	108.14885	7.13500	108.08638				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	104.06524	9.30000	103.98730				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	101.56566				0.00	0	0

Contract 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	100.65722				0.00	800,000,000	800,000,000
Total BAW25 SPOT										0.00	800,000,000	800,000,000
Total For BAW25										0.00	800,000,000	800,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.77120				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.09265				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	99.87626				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.36093				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.37044				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.44078				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			10.33000	10.33000	10.33000	102.62746				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	101.94851				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	101.83636				0.00	0	0

Contract 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	103.09396				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	101.85235				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.22578				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	101.83646				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			9.93500	9.93500	9.93500	105.05246				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	101.73244				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	101.73244				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.73244				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.31500	11.31500	11.31500	108.73367				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.40777				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	102.22250				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	102.26765				0.00	0	0

Contract 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	102.26771				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	102.01686				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.33202				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.09018				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.41196				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	102.09245				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.13151				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.13151				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.13151				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	102.17168				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.13216				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.13216				0.00	0	0

Contract 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	102.13216				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	99.94093				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	100.39477				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	99.79556				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			8.26000	8.26000	8.26000	102.11669				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	11.10148	100.00000	11.02793				0.00	0	0

Contract 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	100.55336				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	100.39927				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			8.83000	101.16587	8.83000	101.09385				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.02505				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			8.73500	106.74950	8.73500	106.67432				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	99.89349				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			8.53000	106.41491	8.53000	106.34168				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	103.35866				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			9.31000	107.39778	9.31000	107.31726				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	103.94377				0.00	0	20,000,000
Total BGL12 SPOT										0.00	0	20,000,000
Total For BGL12										0.00	0	20,000,000
BGL13 On 20/08/2021 Spot Bond			7.73500	105.81352	7.73500	105.74736				0.00	0	0

Contract 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	104.63716				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	106.22616				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.03170				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.02486				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.32097				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	106.61790				0.00	0	210,000,000
Total BGL19 SPOT										0.00	0	210,000,000
Total For BGL19										0.00	0	210,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	109.19631				0.00	367,162,800	367,162,800
Total BGT01 SPOT										0.00	367,162,800	367,162,800
Total For BGT01										0.00	367,162,800	367,162,800
BID07 On 30/06/2020 Spot Bond					0.00000	101.68432				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	102.55880				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.33763				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.24689				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			7.47500	109.59221	7.47500	109.52594				0.00	0	0

Contract 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	101.80866				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	101.68644				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	100.71637				0.00	0	1,000,000,000
Total BID14 SPOT										0.00	0	1,000,000,000
Total For BID14										0.00	0	1,000,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	100.40846				0.00	680,000,000	340,000,000
Total BID15 SPOT										0.00	680,000,000	340,000,000
Total For BID15										0.00	680,000,000	340,000,000
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.72187				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.23498				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.17568				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	101.52712				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	101.57526				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	101.95303				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	101.51136				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	100.91219				0.00	0	0

Contract 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	101.63768			0.00	0	800,000,000
Total BPPF13 SPOT									0.00	0	800,000,000
Total For BPPF13									0.00	0	800,000,000
BPPF1: On 22/03/2020 Spot Bond					0.00000	101.44745			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	100.74526			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	100.18856			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	100.24575			0.00	0	1,000,000,000
Total BPPF19 SPOT									0.00	0	1,000,000,000
Total For BPPF19									0.00	0	1,000,000,000
BPPF2: On 19/11/2024 Spot Bond					0.00000	100.20133			0.00	0	0
Total BPPF20 SPOT									0.00	0	0
Total For BPPF20									0.00	0	0
BPPF2: On 26/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			22,000,000,000,000.00	220,000,000	75,000,000,000
Total BPPF21 SPOT									22,000,000,000,000.00	220,000,000	75,000,000,000
Total For BPPF21									22,000,000,000,000.00	220,000,000	75,000,000,000
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	101.57090			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.55354				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.44318				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			7.05000	102.95739	7.05000	102.89850				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	101.52091				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			7.13500	107.96684	7.13500	107.90446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.60772				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.15578				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	100.73775				0.00	0	77,500,000
Total CBL29 SPOT										0.00	0	77,500,000
Total For CBL29										0.00	0	77,500,000
CCT01 On 23/06/2023 Spot Bond			9.20500	111.78497	9.20500	111.70254				0.00	0	10,000,000
Total CCT01 SPOT										0.00	0	10,000,000
Total For CCT01										0.00	0	10,000,000
CCT02 On 12/06/2024 Spot Bond			9.00500	111.63988	9.00500	111.55931				0.00	0	300,000,000
Total CCT02 SPOT										0.00	0	300,000,000
Total For CCT02										0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			8.79500	114.63121	8.79500	114.54992				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.79500	103.17227	9.79500	103.09099				0.00	0	90,000,000
Total CCT04 SPOT										0.00	0	90,000,000
Total For CCT04										0.00	0	90,000,000
CGR14 On 25/11/2020 Spot Bond			10.00000	103.49770	10.00000	103.41660				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.05596				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	101.51258				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	101.08013				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.09560				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.98558				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.43812				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	101.87788				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	100.76245				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	100.52463				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	101.59222				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	100.80543				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	20,000,000,000	
Total CL573U SPOT									10,000,000,000,000.00	10,000,000,000	20,000,000,000	
Total For CL573U									10,000,000,000,000.00	10,000,000,000	20,000,000,000	
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	
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.58395			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.00012	3.14000	153.86162				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			3.83000	3.83000	3.83000	154.05763				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	103.49800	10.00000	103.41700				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	103.49800	10.00000	103.41700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.36150				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			9.32500	103.33365	9.32500	103.25606				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			9.84500	105.09159	9.84500	105.00838				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	101.92342				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.35398				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.24579				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			8.50500	111.62729	8.50500	111.55069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 06/08/2023 Spot Bond					0.00000	100.61829				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			10.64500	113.35554	10.64500	113.25868				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.64190				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.79797				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	109.27462				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			7.33000	106.97486	7.33000	106.91142				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	103.36470	10.98000	103.27368				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	104.94283	11.00000	104.85025				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	100.53640				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			10.43500	111.08890	10.43500	110.99580				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	102.06788				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	101.70958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.84531				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.71924				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.86729				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	102.38024				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.34195				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.34007				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	101.71913				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	102.40783				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	101.72866				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	101.89114				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	102.99745				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	102.07311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411: On 18/07/2020 Spot Bond					0.00000	101.39463				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412: On 20/09/2020 Spot Bond					0.00000	102.27247				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413: On 20/09/2020 Spot Bond					0.00000	101.97643				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415: On 18/07/2020 Spot Bond					0.00000	101.15807				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416: On 23/09/2020 Spot Bond					0.00000	101.89426				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418: On 20/12/2020 Spot Bond					0.00000	102.07172				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	104.42773				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	101.05551				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	102.77279				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.47139				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
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	101.89074				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	101.80497				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	101.29641				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			7.23000	107.81439	7.23000	107.75129				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.83000	159.20923	3.83000	159.13621				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.71000	118.03505	6.71000	117.95363				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.95000	116.76407	6.95000	116.68130				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	102.13284				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.27013				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.56573				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	100.89168				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	102.55037				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			8.50000	104.96041	8.50000	104.88843				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			7.93500	108.60160	7.93500	108.53197				0.00	0	20,000,000
Total CLN464 SPOT										0.00	0	20,000,000
Total For CLN464										0.00	0	20,000,000
CLN465 On 14/03/2020 Spot Bond					0.00000	101.71981				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	101.46803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.45079				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.37044				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	100.24169				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	99.68786				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.90975				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	33.63539	100.00000	33.41135				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 20/05/2021 Spot Bond					0.00000	100.22101				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.35829				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.07393				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			7.43000	105.97966	7.43000	105.91631				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	102.20198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 23/06/2021 Spot Bond			10.93500	104.89288	10.93500	106.17646				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			7.73500	103.89531	7.73500	103.83034				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.46404				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	102.36275				0.00	0	410,000,000
Total CLN490 SPOT										0.00	0	410,000,000
Total For CLN490										0.00	0	410,000,000
CLN490 On 20/06/2022 Spot Bond					0.00000	101.90808				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	99.99979				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			8.13500	107.12466	8.13500	107.05428				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	102.00532				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	101.71798				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.19248				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.18475				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.19166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.23518				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.23518				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	100.80130				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	102.29683				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.17286				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	97.97452				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	104.61621	9.96000	104.53243				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	103.36459	10.01000	103.28186				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	100.02086				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	101.62712	9.60000	102.61740				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	101.89645				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	101.69249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.02161				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.35825				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	99.82717	9.20000	99.75320				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	100.80606				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	101.45882				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	102.02767				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	100.91717				0.00	0	810,000,000
Total CLN528 SPOT										0.00	0	810,000,000
Total For CLN528										0.00	0	810,000,000
CLN528 On 29/11/2021 Spot Bond					0.00000	101.65376				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	101.81773				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	101.89645				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	103.85386				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	101.81466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	100.95793				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			9.48500	9.48500	9.48500	104.72909				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	99.14652				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	100.75475				0.00	1,620,000,000	810,000,000
Total CLN537 SPOT										0.00	1,620,000,000	810,000,000
Total For CLN537										0.00	1,620,000,000	810,000,000
CLN537 On 16/08/2023 Spot Bond					0.00000	100.27771				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	102.28136				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.13325				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	122.43800				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	99.99988				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	103.50635				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.11622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			8.95500	105.41662	8.95500	105.34053				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.00500	108.53656	9.00500	108.45779				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.09500	107.72499	9.09500	107.64606				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.74000	4.74000	4.74000	104.84942				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	272.55959				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			4.74000	4.74000	4.74000	104.84856				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	113.43400				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	122.56800				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 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
CLN553 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
CLN554 On 20/12/2020 Spot Bond					0.00000	103.01475				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.27536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	100.37958				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	100.09394				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	101.21832				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	120.95900				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	100.41450				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	102.01845	10.16000	102.98410				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			8.95500	105.63567	8.95500	108.27917				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.43508				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.15602				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	102.68324				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	99.88684				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.39850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	100.38732				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	101.09473				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			9.18500	103.81523	9.18500	106.40321				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.39248				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.88581				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	100.39987				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	101.78952				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	101.92892				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	100.93137				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	101.45931				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond					0.00000	101.45282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	100.42868				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	99.99990				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	102.00409				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	100.87348				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	99.99984				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	102.65178				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	101.96884				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	101.68004				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	101.75662				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	101.97823				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	101.59670				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.93000	123.15091	4.93000	100.75566				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.09288				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	102.06536				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	101.50566				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	100.09288				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.32500				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	101.40513				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	101.85519				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	101.75662				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	101.75662				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	99.89144				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	100.54229				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	100.51630				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	100.36680				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	101.29475				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	101.03104				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	100.09432				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	103.13435	9.32000	103.05737				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	100.82308				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	101.28867				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	101.96594				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	100.09222				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	99.99980				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	101.35114				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	102.03352				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	101.80498				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	101.88133				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	99.99982				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	100.70600				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	100.70439				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 28/04/2021 Spot Bond					0.00000	100.67089				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	102.09078				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	100.76334				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			7.79500	103.97401	7.79500	103.90850				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	100.23660				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.72505				0.00	0	650,000,000

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 CLN627 SPOT										0.00	0	650,000,000
Total For CLN627										0.00	0	650,000,000
CLN627 On 31/07/2034 Spot Bond			11.30500	86.31685	11.30500	86.23865				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	100.17976				0.00	0	400,000,000
Total CLN629 SPOT										0.00	0	400,000,000
Total For CLN629										0.00	0	400,000,000
CLN629 On 19/08/2025 Spot Bond			9.65500	99.65970	9.65500	99.58228				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	100.23587				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	100.15720				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	101.46400				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	100.42400				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	100.24960				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	100.15882				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	100.23515				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	100.22669				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	100.36033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN639 SPOT									0.00	0	0
Total For CLN639									0.00	0	0
CLN64(On 19/08/2025 Spot Bond					0.00000	100.24960			0.00	0	0
Total CLN640 SPOT									0.00	0	0
Total For CLN640									0.00	0	0
CLN64 On 20/12/2024 Spot Bond					0.00000	101.50100			0.00	0	0
Total CLN641 SPOT									0.00	0	0
Total For CLN641									0.00	0	0
CLN64(On 17/10/2023 Spot Bond					0.00000	100.48041			0.00	0	0
Total CLN643 SPOT									0.00	0	0
Total For CLN643									0.00	0	0
CLN64 On 21/11/2024 Spot Bond					0.00000	100.15938			0.00	0	0
Total CLN644 SPOT									0.00	0	0
Total For CLN644									0.00	0	0
CLN64(On 18/12/2024 Spot Bond					0.00000	100.49950			0.00	0	0
Total CLN645 SPOT									0.00	0	0
Total For CLN645									0.00	0	0
CLN64(On 29/01/2022 Spot Bond					0.00000	100.50380			0.00	0	0
Total CLN646 SPOT									0.00	0	0
Total For CLN646									0.00	0	0
CLN64(On 18/12/2024 Spot Bond					0.00000	100.36162			0.00	0	0
Total CLN647 SPOT									0.00	0	0
Total For CLN647									0.00	0	0
CLN64(On 19/08/2025 Spot Bond					0.00000	100.23515			0.00	0	0
Total CLN648 SPOT									0.00	0	0
Total For CLN648									0.00	0	0
CLN64(On 31/05/2026 Spot Bond					0.00000	99.99964			0.00	0	0
Total CLN649 SPOT									0.00	0	0
Total For CLN649									0.00	0	0
CLN65(On 19/08/2025 Spot Bond					0.00000	100.28539			0.00	0	0
Total CLN650 SPOT									0.00	0	0
Total For CLN650									0.00	0	0
CLN65 On 19/11/2022 Spot Bond					0.00000	100.22537			0.00	0	0
Total CLN651 SPOT									0.00	0	0
Total For CLN651									0.00	0	0
CLN65(On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			260,000,000,000,000.00	22,600,000,000	22,600,000,000

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 CLN652 SPOT									10,000,000,000,000.00	22,600,000,000	22,600,000,000
Total For CLN652									10,000,000,000,000.00	22,600,000,000	22,600,000,000
CLN652 On 18/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			400,000,000,000,000.00	4,000,000,000	4,000,000,000
Total CLN653 SPOT									10,000,000,000,000.00	4,000,000,000	4,000,000,000
Total For CLN653									10,000,000,000,000.00	4,000,000,000	4,000,000,000
CLN81 On 18/04/2028 Spot Bond			8.26000	102.18447	8.26000	102.11669			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	101.73820			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.26798			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			7.58500	116.03014	7.58500	115.95935			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			7.42000	108.11645	7.42000	108.05155		148,400,000,000.00	20,000,000	10,000,000	
Total COJ07 SPOT								148,400,000,000.00	20,000,000	10,000,000	
Total For COJ07								148,400,000,000.00	20,000,000	10,000,000	
COJ08 On 22/06/2026 Spot Bond			9.30500	112.27627	9.30500	112.19260		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			7.91500	110.38599	7.91500	110.31578		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			8.57000	105.18279	8.57000	105.11047		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			10.51500	102.50138	10.51500	102.41531		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			10.60500	96.04587	10.60500	95.96455		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			10.60500	10.60500	10.60500	103.28433		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.70047				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	99.89635				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	101.67569				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	101.80206				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	102.67398				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	100.20100				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	101.86565				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	101.57783				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	101.50210				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	101.86567				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	100.64871				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	100.74292				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	103.24126				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.15719				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	101.73293				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	320,000,000
Total DSY02U SPOT										0.00	0	320,000,000
Total For DSY02U										0.00	0	320,000,000
DSY03 On 21/11/2024 Spot Bond			8.92500	8.92500	8.92500	108.63367				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY03 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.41009			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.16500	104.09932	7.16500	104.03927			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			7.52500	106.62412	7.52500	106.55923		67,460,120,000.00	8,964,800	1,781,815,100	
Total DV23 SPOT								67,460,120,000.00	8,964,800	1,781,815,100	
Total For DV23								67,460,120,000.00	8,964,800	1,781,815,100	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.06147	100.00000	17.94116		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.06147	100.00000	17.94116		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			7.60500	107.36230	7.60500	107.29627		0.00	0	10,000,000	
Total DV24 SPOT								0.00	0	10,000,000	
Total For DV24								0.00	0	10,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.33852	9.69000	100.26030		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.33852	9.69000	100.26030		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			10.81000	96.33999	10.81000	96.25643		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	100.35253	10.10000	100.27106		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.35253	10.10000	100.27106		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	101.58427		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	101.38638		0.00	0	500,000,000	
Total DVF20B SPOT								0.00	0	500,000,000	
Total For DVF20B								0.00	0	500,000,000	
DVF20K On 31/08/2020 Spot Bond					0.00000	100.02783		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.91192				0.00	1,000,000,000	500,000,000
Total DVF20D SPOT										0.00	1,000,000,000	500,000,000
Total For DVF20D										0.00	1,000,000,000	500,000,000
DVF21 On 29/11/2021 Spot Bond					0.00000	99.99988				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	101.79146				0.00	0	9,000,000,000
Total DVF22 SPOT										0.00	0	9,000,000,000
Total For DVF22										0.00	0	9,000,000,000
DVF22I On 29/08/2022 Spot Bond					0.00000	100.54707				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	101.11552				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.18941				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	101.71143				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	102.02108				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	102.58011				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30I On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.99991				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2I On 31/05/2024 Spot Bond					0.00000	100.19797				0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.48862				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	100.61075				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	100.62204				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	100.63255				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	75.36509	100.00000	74.93029				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			7.53500	103.50224	7.53500	103.44013				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			7.58500	108.90594	7.58500	108.83913				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			7.04000	104.58294	7.04000	104.52260			352,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total ECN20 SPOT									2,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For ECN20									2,000,000,000,000.00	50,000,000,000	50,000,000,000	
ECN22 On 14/03/2022 Spot Bond			7.14000	109.40709	7.14000	109.34384			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			8.04500	111.09274	8.04500	111.02055			0.00	0	0	
Total ECN24 SPOT									0.00	0	0	
Total For ECN24									0.00	0	0	
ECN32 On 14/03/2032 Spot Bond			4.94000	103.10143	4.94000	103.04493			0.00	0	0	
Total ECN32 SPOT									0.00	0	0	
Total For ECN32									0.00	0	0	
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.66500	92.00774	4.66500	91.95934				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	127.76266	2.25000	127.72044				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			4.57000	129.65228	4.59000	129.40048				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			4.55000	115.51155	4.55000	115.45185				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.46000	113.35604	4.46000	113.29828				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			4.60000	103.84118	4.60000	103.78731				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			4.63500	93.79021	4.63500	93.74110				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	127.76266	2.25000	127.72044				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	121.53357				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	119.60928				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.86000	102.43079	6.86000	102.37464				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			6.88500	103.47236	6.88500	108.76270				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			9.60500	104.75973	9.60500	104.67876				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.61000	10.61000	10.61000	97.97517				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			10.66000	10.66000	10.66000	103.86128				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			9.75500	9.75500	9.75500	103.00335				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			9.60500	9.60500	9.60500	104.11337				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.95000	10.95000	10.95000	84.42787				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	100.65960				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	100.57864				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	102.07355				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	100.67510				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	100.61443				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	101.77936				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	99.93620				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	102.09752				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	100.88432				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	100.44749				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	99.88874				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	99.79159				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	99.78756				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	101.83101				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	101.82188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	100.47743				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF040 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF040 SPOT										0.00	0	0
Total For EPF040										0.00	0	0
EPF050 On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF050 SPOT										0.00	0	0
Total For EPF050										0.00	0	0
EPF080 On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF080 SPOT										0.00	0	0
Total For EPF080										0.00	0	0
EPF090 On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF090 SPOT										0.00	0	0
Total For EPF090										0.00	0	0
EPF100 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF100 SPOT										0.00	0	0
Total For EPF100										0.00	0	0
EPF110 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF110 SPOT										0.00	0	0
Total For EPF110										0.00	0	0
EPF120 On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF120 SPOT										0.00	0	0
Total For EPF120										0.00	0	0
EPF130 On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF130 SPOT										0.00	0	0
Total For EPF130										0.00	0	0
EPFC40 On 04/03/2020 Spot Bond					0.00000	99.90036				0.00	0	0
Total EPFC40 SPOT										0.00	0	0
Total For EPFC40										0.00	0	0
EPFC42 On 12/03/2020 Spot Bond					0.00000	101.60779				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC44 On 07/11/2020 Spot Bond					0.00000	100.44904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.29207				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	100.71746				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond					0.00000	99.91601				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond					0.00000	99.91429				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00 On 16/04/2025 Spot Bond					0.00000	101.03666				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
EQT02 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	30,000,000,000
Total EQT02U SPOT										0.00	0	30,000,000,000
Total For EQT02U										0.00	0	30,000,000,000
ERS3B On 17/05/2022 Spot Bond					0.00000	100.25546				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.24800				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.26731				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	100.24948				0.00	0	0

Contract 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	103.49800	10.00000	103.41700				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	100.50431				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	100.24801				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	100.25689				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	100.24568				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	100.24208				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			7.44500	107.55395	7.44500	107.48917			309,138,414,865,000.00	41,522,957,000	33,443,839,700	
Total ES23 SPOT									19,138,414,865,000.00	41,522,957,000	33,443,839,700	
Total For ES23									19,138,414,865,000.00	41,522,957,000	33,443,839,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.99682	10.00000	100.91563			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			8.95500	98.14952	8.95500	98.07907			54,942,951,168,000.00	6,135,449,600	42,137,378,800	
Total ES26 SPOT									14,942,951,168,000.00	6,135,449,600	42,137,378,800	
Total For ES26									14,942,951,168,000.00	6,135,449,600	42,137,378,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.24943	7.85000	103.18429			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			10.65500	81.12966	10.75500	80.47140			397,849,176,000.00	37,339,200	1,545,583,100	
Total ES33 SPOT									397,849,176,000.00	37,339,200	1,545,583,100	
Total For ES33									397,849,176,000.00	37,339,200	1,545,583,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.47754	7.50000	103.41477			0.00	0	0	

Contract 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			11.12500	81.52158	11.12500	81.44927			103,171,085,075,000.00	9,273,805,400	8,819,610,100
Total ES42 SPOT									13,171,085,075,000.00	9,273,805,400	8,819,610,100
Total For ES42									13,171,085,075,000.00	9,273,805,400	8,819,610,100
ES42/R On 25/04/2042 Spot Bond			8.50000	102.97745	8.50000	102.90722			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	100.93838			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	101.79973			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	101.85010			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	101.68126			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	101.73827			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.52527	100.00000	11.43987			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.70142	100.00000	18.56283			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
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.35014				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	100.47799				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.18367				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.25435				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.26171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.69987				0.00	0	20,000,000,000
Total FIFB18 SPOT										0.00	0	20,000,000,000
Total For FIFB18										0.00	0	20,000,000,000
FIFC33 On 03/06/2020 Spot Bond					0.00000	99.91925				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.37113				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	103.63000				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	102.95151				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	101.92395				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	101.28822				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			7.48500	7.48500	7.48500	105.35183				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.42937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.26321				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	105.20119				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	104.38798				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			9.23000	107.93409	9.23000	107.85429				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	103.69071				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.82012				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	107.69805				0.00	1,720,000,000	860,000,000
Total FRB22 SPOT										0.00	1,720,000,000	860,000,000
Total For FRB22										0.00	1,720,000,000	860,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	105.61428				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	105.68492				0.00	620,000,000	310,000,000
Total FRB24 SPOT										0.00	620,000,000	310,000,000
Total For FRB24										0.00	620,000,000	310,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.70009				0.00	920,000,000	460,000,000
Total FRB25 SPOT										0.00	920,000,000	460,000,000
Total For FRB25										0.00	920,000,000	460,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	99.97937				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.45500	105.88783	9.45500	105.80768			18,910,000,000,000.00	2,000,000,000	1,000,000,000
Total FRB27 SPOT									18,910,000,000,000.00	2,000,000,000	1,000,000,000
Total For FRB27									18,910,000,000,000.00	2,000,000,000	1,000,000,000
FRBI22 On 31/01/2022 Spot Bond			3.23000	160.97823	3.23000	160.91223			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.70000	3.70000	3.70000	296.39861			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.26000	4.26000	4.26000	131.88861			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.47000	177.83765	4.47000	177.74727			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.56000	4.56000	4.56000	94.68403			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	204.16490			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.25500	85.69011	5.25500	85.64119			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.13000	87.52256	5.13000	87.47325			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.21000	7.21000	7.21000	94.72919			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			7.92000	7.92000	7.92000	69.95614			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			7.95000	7.95000	7.95000	69.22928			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.11000	5.11000	5.11000	126.85177				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	100.20801				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	93.46637				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	103.49800	10.00000	103.41700				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	102.93562				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	100.49741				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.94000	158.88760	3.94000	158.81334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond					0.00000	100.19037				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 31/01/2022 Spot Bond			4.80000	156.40161	4.80000	156.31766				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	102.65582				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 19/10/2020 Spot Bond					0.00000	106.16708				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	106.34316				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	106.01128				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	102.03738				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	102.01656				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	101.60946				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	105.60239				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	101.60423				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.41422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond					0.00000	101.77974				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	101.48619				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	102.93780				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	101.44231				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	100.53432				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	101.16483				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.12298				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	101.24071				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	103.93168				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	103.10951				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	100.69629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74862				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	103.23151	9.80000	103.15014				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	101.82840				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275:On 12/12/2020 Spot Bond					0.00000	101.83266				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	101.96479				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	101.37884				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278:On 21/11/2022 Spot Bond					0.00000	100.15982				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279:On 20/12/2023 Spot Bond					0.00000	101.84320				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280:On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.64657				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282:On 26/01/2021 Spot Bond					0.00000	101.40075				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283:On 11/11/2024 Spot Bond					0.00000	100.48980				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284:On 20/12/2022 Spot Bond					0.00000	101.77112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	103.85821				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 20/12/2022 Spot Bond					0.00000	101.68493				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	103.04078				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	100.84531				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.62839				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	100.85493				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	100.84436				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.34614				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	100.33447				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.33824				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.28999				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	102.03371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30(On 25/04/2023 Spot Bond					0.00000	101.88809				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	102.27714				0.00	0	100,000,000
Total FRC301 SPOT										0.00	0	100,000,000
Total For FRC301										0.00	0	100,000,000
FRC30(On 11/11/2024 Spot Bond					0.00000	100.45243				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	105.22259				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	101.32841				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	100.58328				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30(On 27/02/2023 Spot Bond					0.00000	100.02051				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	100.33878				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	100.24373				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	101.66201				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	101.82023				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	99.45000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311: On 23/02/2021 Spot Bond					0.00000	98.67000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312: On 20/06/2024 Spot Bond					0.00000	101.93844				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313: On 23/02/2021 Spot Bond					0.00000	103.99000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314: On 13/10/2026 Spot Bond					0.00000	102.08753				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	101.86494				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	100.67878				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	101.80498				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	101.93824				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	100.82966				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	102.18218				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	101.96887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323 On 20/06/2026 Spot Bond					0.00000	101.83340				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	101.34320				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	101.93851				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	101.35767				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	100.02105				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	100.56401				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	100.41821				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC330 On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC331 On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.58000	4.58000	4.58000	156.95129				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			4.52000	4.52000	4.52000	157.12467				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			4.50000	4.50000	4.50000	157.18251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I 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
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.33000	84.66688	5.33000	84.61841				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			4.89500	100.71102	4.89500	100.65618				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	100.66333				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.74953				0.00	0	300,000,000
Total FRJ20 SPOT										0.00	0	300,000,000
Total For FRJ20										0.00	0	300,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.01239				0.00	600,000,000	300,000,000
Total FRJ21 SPOT										0.00	600,000,000	300,000,000
Total For FRJ21										0.00	600,000,000	300,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.98633				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.91679				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.30992				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	105.50344				0.00	3,380,000,000	1,748,000,000
Total FRJ25 SPOT										0.00	3,380,000,000	1,748,000,000
Total For FRJ25										0.00	3,380,000,000	1,748,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.97831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.33768				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	101.56110				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.07800	4.07800	4.07800	107.35704				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.48500	4.48500	4.48500	106.49715				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.04471				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.77540				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.62500	104.51251	4.62500	104.45786				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.63000	207.51661	4.63000	207.40847				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.76500	102.52016	4.76500	102.46539				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.66000	4.66000	4.66000	206.75475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.66000	129.55859	4.66000	129.49051			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	118.82570	3.70500	118.77240			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.76500	102.52016	4.76500	102.46539			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.78000	204.27383	4.78000	204.16490			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS121 On 07/12/2033 Spot Bond			4.83000	203.20663	4.83000	203.09749			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.19000	165.07540	4.19000	132.31346			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS123 On 07/12/2033 Spot Bond			4.86000	202.56958	4.86000	202.46029			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.76500	102.52016	4.76500	102.46539			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.12000	169.92351	5.12000	169.82830			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.51500	92.59721	5.51500	92.54217			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.01000	171.23378	5.01000	171.13936			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.07000	170.51765	5.07000	170.42279			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.37000	192.10491	5.37000	191.99343				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	106.80673				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			5.44500	93.47236	5.44500	93.41734				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			4.76500	4.76500	4.76500	102.46539				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			4.76500	102.52016	4.76500	102.46539				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.88000	172.79736	4.88000	172.70388				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.14000	196.74015	5.14000	196.62961				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			5.01000	171.23378	5.01000	171.13936				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.01000	171.23378	5.01000	171.13936				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.30000	167.80432	5.30000	167.70789				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.96000	127.79472	4.96000	127.72449				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.64000	159.76670	3.64000	159.69589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.36000	167.10472	5.36000	167.00791				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.40000	166.64022	5.40000	166.54311				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.93000	127.96988	4.93000	127.89984				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.82000	173.52458	4.82000	173.43152				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.41000	5.41000	5.41000	166.42716				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	11.99812				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	13.58430				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS15U On 06/06/2024 Spot Bond					0.00000	15.55612				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	17.40435				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	11.34643				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	12.58313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	14.19837				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	15.70063				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	10.65484				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	10.65666				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	9.95963				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	12.35091				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.03430				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.09829				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	12.98376				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	12.98376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	14.78000				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	101.74683				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	101.61327				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	113.06676				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	118.68331				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	117.81570				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	131.70345				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	121.69342				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	100.78244				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	124.07820				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	32.95620				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	36.30505				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.50079				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	118.05015				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	100.54729				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	100.38178				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	100.04363				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	114.61090				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	101.69345				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	101.33700				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	101.11577				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	102.48669				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	107.86721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	100.23043				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS210 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
FRS211 On 20/12/2020 Spot Bond					0.00000	110.83971				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			3.50000	3.50000	3.50000	298.40390				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			3.39000	3.39000	3.39000	299.51379				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			4.11000	4.11000	4.11000	292.33846				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.43000	160.38577	3.43000	160.31743				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	100.73296				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			3.13000	161.27550	3.13000	161.21069				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	100.55794				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			4.46500	99.19457	4.46500	99.14401				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			4.15000	73.02581	4.15000	105.67247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.08000	4.08000	4.08000	132.98423			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			4.15000	4.15000	4.15000	132.55693			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			4.30000	4.30000	4.30000	290.47973			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			6.91500	104.67693	6.91500	104.61861			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			7.38500	7.38500	7.38500	100.96634			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			7.72500	114.30000	7.72500	114.22901			0.00	0	10,000,000
Total FRX24 SPOT									0.00	0	10,000,000
Total For FRX24									0.00	0	10,000,000
FRX25 On 26/07/2025 Spot Bond			7.80500	109.38975	7.80500	109.32075		43,786,050,000,000.00	5,610,000,000	4,430,000,000	
Total FRX25 SPOT								13,786,050,000,000.00	5,610,000,000	4,430,000,000	
Total For FRX25								13,786,050,000,000.00	5,610,000,000	4,430,000,000	
FRX26 On 01/10/2026 Spot Bond			8.09500	111.01981	8.09500	110.94762		0.00	0	1,020,000,000	
Total FRX26 SPOT								0.00	0	1,020,000,000	
Total For FRX26								0.00	0	1,020,000,000	
FRX27 On 07/03/2027 Spot Bond			8.15500	110.57172	8.15500	115.58497		0.00	0	240,000,000	
Total FRX27 SPOT								0.00	0	240,000,000	
Total For FRX27								0.00	0	240,000,000	
FRX28 On 26/07/2028 Spot Bond			8.48500	110.66678	8.48500	110.59101		1,697,000,000,000.00	200,000,000	100,000,000	
Total FRX28 SPOT								1,697,000,000,000.00	200,000,000	100,000,000	
Total For FRX28								1,697,000,000,000.00	200,000,000	100,000,000	
FRX30 On 31/01/2030 Spot Bond			8.84900	106.68241	8.84900	106.60631		21,768,540,000,000.00	2,460,000,000	1,230,000,000	
Total FRX30 SPOT								21,768,540,000,000.00	2,460,000,000	1,230,000,000	
Total For FRX30								21,768,540,000,000.00	2,460,000,000	1,230,000,000	
FRX31 On 21/02/2031 Spot Bond			9.09100	103.05838	9.09100	102.98290		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.18000	114.07119	9.18000	113.98730			12,668,400,000,000.00	1,380,000,000	690,000,000
Total FRX32 SPOT									12,668,400,000,000.00	1,380,000,000	690,000,000
Total For FRX32									12,668,400,000,000.00	1,380,000,000	690,000,000
FRX45 On 14/04/2045 Spot Bond			10.41000	81.70051	10.41000	81.63258			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.26695			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/08/2039 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 20/08/2039 Spot Bond					0.00000	103.47618			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/08/2039 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 20/08/2039 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.59230				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.44782				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.17686				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.16544				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	100.17146				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	100.17510				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.17617				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	101.43405				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.56609				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	100.51419				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
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 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 GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.10322				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.14344				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	101.95246				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	102.02407				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	102.51349				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.16000	103.64899	4.16000	103.59889				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	102.03761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.06936				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.77527				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.12586				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	102.77864				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.10842				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.09137				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			7.51000	112.02709	7.51000	111.95941				0.00	0	70,000,000
Total GRT17 SPOT										0.00	0	70,000,000
Total For GRT17										0.00	0	70,000,000
GRT18 On 13/03/2020 Spot Bond					0.00000	101.76900				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	102.60233				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	102.40270				0.00	0	810,000,000
Total GRT20 SPOT										0.00	0	810,000,000
Total For GRT20										0.00	0	810,000,000
GRT21 On 03/04/2024 Spot Bond			9.40500	105.26728	9.40500	105.18801				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	101.01218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	102.31984				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.33105				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.15541				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	101.05217				0.00	0	10,000,000
Total GRT26G SPOT										0.00	0	10,000,000
Total For GRT26G										0.00	0	10,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.51697				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	99.78102				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	99.77503				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	100.18293				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	99.99993				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	100.86075				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	101.07562				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.23007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	102.00030				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.38447				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	100.63356				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.17403				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	100.37398				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.18197				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC2T4 SPOT										0.00	0	0
Total For HC2T4										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	99.94036				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.12173				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.13553				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	101.54596				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	101.45878				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	101.83806				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	102.07321				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	101.89152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HILB12 SPOT									0.00	0	0
Total For HILB12									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.44388			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	101.38761			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	101.64262			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			6.49500	102.13077	6.49500	102.07771			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	74.18483	100.00000	73.75603			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			4.01000	293.46082	4.01000	293.32249			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			4.20000	4.20000	4.20000	294.42568			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			4.66000	76.72731	4.66000	94.12331			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			10.73500	90.00160	10.73500	89.92407		10,735,000,000,000.00	1,000,000,000	1,350,000,000	

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 HWAY34 SPOT									10,735,000,000,000.00	1,000,000,000	1,350,000,000
Total For HWAY34									10,735,000,000,000.00	1,000,000,000	1,350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.91217	100.00000	9.84614			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.74500	89.62912	10.74500	89.55183			0.00	0	2,620,000,000
Total HWAY35 SPOT									0.00	0	2,620,000,000
Total For HWAY35									0.00	0	2,620,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.91175	100.00000	9.84572			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.29681			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	100.98685			0.00	0	0
Total HWF12 SPOT									0.00	0	0
Total For HWF12									0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	99.99996			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	103.49800	10.00000	103.41700			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			3.55000	136.33024	3.51000	136.52259		692,632,624,680,000.00	195,107,781,600	216,140,921,900	
Total I2025 SPOT								12,632,624,680,000.00	195,107,781,600	216,140,921,900	
Total For I2025								12,632,624,680,000.00	195,107,781,600	216,140,921,900	
I2029 On 31/03/2029 Spot Bond			3.69000	101.61533	3.69000	101.57004		59,879,396,772,000.00	16,227,478,800	117,597,031,800	
Total I2029 SPOT								19,879,396,772,000.00	16,227,478,800	117,597,031,800	
Total For I2029								19,879,396,772,000.00	16,227,478,800	117,597,031,800	
I2033 On 28/02/2033 Spot Bond			3.83000	99.91228	3.83000	99.86697		8,618,099,778,000.00	2,250,156,600	98,012,578,300	
Total I2033 SPOT								8,618,099,778,000.00	2,250,156,600	98,012,578,300	
Total For I2033								8,618,099,778,000.00	2,250,156,600	98,012,578,300	
I2038 On 31/01/2038 Spot Bond			3.86500	116.17593	3.86500	116.12232		4,197,771,089,000.00	1,086,098,600	155,536,378,900	
Total I2038 SPOT								4,197,771,089,000.00	1,086,098,600	155,536,378,900	
Total For I2038								4,197,771,089,000.00	1,086,098,600	155,536,378,900	
I2046 On 31/03/2046 Spot Bond			3.88000	108.23997	3.88000	108.19008		128,414,500,704,000.00	33,096,520,800	122,292,054,000	

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 I2046 SPOT									28,414,500,704,000.00	33,096,520,800	122,292,054,000
Total For I2046									28,414,500,704,000.00	33,096,520,800	122,292,054,000
I2050 On 31/12/2050 Spot Bond			3.89000	110.42131	3.89000	110.37013			396,689,865,199,000.00	101,976,829,100	229,651,789,581
Total I2050 SPOT									16,689,865,199,000.00	101,976,829,100	229,651,789,581
Total For I2050									16,689,865,199,000.00	101,976,829,100	229,651,789,581
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	100.08610			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			7.45000	7.45000	7.45000	105.66408			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.39379			0.00	0	67,300,000

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 IBL102 SPOT										0.00	0	67,300,000
Total For IBL102										0.00	0	67,300,000
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.99860				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.69032				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			3.96000	293.95340	3.96000	293.81602				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	99.85499				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.26142				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.14956				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.42972				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.15383				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	101.54750				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	100.78878				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.24510				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	101.04816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.44121				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.31180				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.25031				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.07319				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.20556				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.02466				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	100.43784				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.37103				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	101.72071				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	100.92301				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	100.09210				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	100.08837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.88484				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.89717				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	100.29670				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.18669				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	100.17185				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.16000	3.16000	3.16000	161.12108				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	103.49800	10.00000	103.41700				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			7.27000	101.45814	7.27000	101.39934				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.09500	107.58498	8.09500	107.51464				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	100.95947				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			3.28000	160.82986	3.28000	160.76327				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	100.55386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.73060			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			7.74500	108.21872	7.74500	108.15097			0.00	0	100,000,000
Total IBL78 SPOT									0.00	0	100,000,000
Total For IBL78									0.00	0	100,000,000
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.10416			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.37500	106.26626	7.37500	106.20285			0.00	0	500,000,000
Total IBL88 SPOT									0.00	0	500,000,000
Total For IBL88									0.00	0	500,000,000
IBL88/F On 20/05/2021 Spot Bond			100.00000	46.40732	100.00000	46.09820			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.04797			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	102.84861			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	102.92676			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	9.45112	100.00000	9.38816			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG0 On 22/10/2020 Spot Bond			6.92500	103.86385	6.92500	103.80591			0.00	0	46,000,000

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 IDCG03 SPOT										0.00	0	46,000,000
Total For IDCG03										0.00	0	46,000,000
IDCG06 On 24/11/2024 Spot Bond			8.60500	106.18071	8.60500	106.10701				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.85451				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			9.51000	114.73939	9.51000	114.97795				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	99.87041				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.20500	110.46322	9.20500	110.38176				0.00	0	70,000,000
Total IDCG11 SPOT										0.00	0	70,000,000
Total For IDCG11										0.00	0	70,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.11254				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.40073				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	100.35168				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.00846				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.17082				0.00	0	20,000,000
Total IDCG16 SPOT										0.00	0	20,000,000
Total For IDCG16										0.00	0	20,000,000
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.41567				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	101.74731				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	102.23433				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG19 On 18/12/2020 Spot Bond					0.00000	101.56036				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	101.61920				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	101.72753				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.69983				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.71281				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP20 On 05/04/2025 Spot Bond			100.00000	7.79613	100.00000	7.74448				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP30 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			8.10500	104.35090	8.10500	104.28297				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			7.19000	105.00144	7.19000	104.94066				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	25,000,000,000	
Total IN426U SPOT									10,000,000,000,000.00	40,000,000,000	25,000,000,000	
Total For IN426U									10,000,000,000,000.00	40,000,000,000	25,000,000,000	
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	103.49800	10.00000	103.41700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	99.92902				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	100.66527				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	101.19223				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	88.39765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.65460				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	101.66234				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	101.73432				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			9.33000	103.73187	9.33000	103.65394				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	106.67557				0.00	1,285,389,600	642,694,800
Total INLV05 SPOT										0.00	1,285,389,600	642,694,800
Total For INLV05										0.00	1,285,389,600	642,694,800
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				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	99.89287				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	101.84591				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	101.76020				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	101.56612				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	101.58437				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	101.60261				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.67667				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	102.30405				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	101.73983				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.52861				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	101.06153				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	100.41418				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	100.41882				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	101.47505				0.00	0	10,000,000
Total IPF30 SPOT										0.00	0	10,000,000
Total For IPF30										0.00	0	10,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	101.89449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.37665				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	101.84312				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	100.67248				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.23288	2.75000	100.21032				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			6.97000	149.53702	6.97000	149.43125				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	102.12473				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	101.63927				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			9.23000	103.54083	9.23000	103.46385				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	106.88065				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	104.21639				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	102.04912				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.38000	5.38000	5.38000	154.66281				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.30679				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			9.45500	108.67975	9.45500	108.59704				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	104.20583				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			9.47000	9.47000	9.47000	108.09155				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	100.82725				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			4.08000	158.47949	4.08000	158.40361				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	106.16499				0.00	1,700,000,000	2,200,000,000
Total IV046 SPOT										0.00	1,700,000,000	2,200,000,000
Total For IV046										0.00	1,700,000,000	2,200,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.15209				0.00	0	500,000,000
Total IV050 SPOT										0.00	0	500,000,000
Total For IV050										0.00	0	500,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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		38,000,000,000,000.00	380,000,000	190,000,000	
Total IV142U SPOT								38,000,000,000,000.00	380,000,000	190,000,000	
Total For IV142U								38,000,000,000,000.00	380,000,000	190,000,000	
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IV164U SPOT								0.00	0	0	
Total For IV164U								0.00	0	0	
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IV166U SPOT								0.00	0	0	
Total For IV166U								0.00	0	0	
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			5.67000	163.54350	5.67000	163.44470		0.00	0	0	
Total IV19A SPOT								0.00	0	0	
Total For IV19A								0.00	0	0	
IVA985 On 05/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.82892		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			6.95000	6.95000	6.95000	99.56396		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	99.16323		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			7.00000	7.00000	7.00000	99.03139		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			7.00000	7.00000	7.00000	98.89991		215,600,000,000,000.00	30,800,000,000	15,400,000,000	
Total IVA992 SPOT								215,600,000,000,000.00	30,800,000,000	15,400,000,000	
Total For IVA992								215,600,000,000,000.00	30,800,000,000	15,400,000,000	
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.75140		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.61880				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	98.48655				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.37347				0.00	0	0
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.27944				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			7.20000	7.20000	7.20000	98.06556				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				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	101.44256				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			7.10000	103.90286	7.10000	103.84314				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	101.58502				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	100.51998				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			7.95000	107.14290	7.95000	107.07445				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	101.52422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.54869				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	99.77493				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	101.87341				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	101.53238				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	101.32476				0.00	440,000,000	220,000,000
Total IVC109 SPOT										0.00	440,000,000	220,000,000
Total For IVC109										0.00	440,000,000	220,000,000
IVC110 On 19/05/2021 Spot Bond			7.60000	105.24160	7.60000	105.17693				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.20392				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	101.82943				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	100.84632				0.00	820,000,000	410,000,000
Total IVC116 SPOT										0.00	820,000,000	410,000,000
Total For IVC116										0.00	820,000,000	410,000,000
IVC134 On 25/07/2020 Spot Bond					0.00000	100.72869				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	100.76993				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.13962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	99.99981				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.10770				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	99.91382				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	99.85495				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	99.91739				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.54793				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	102.83606				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	102.74280				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	102.12749				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	100.49458				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.82185				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	0.00000				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.25806				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	101.43299				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.19665				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.43141				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.24947				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	101.78020				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	101.54274				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	101.47940				0.00	0	130,000,000
Total IVC167 SPOT										0.00	0	130,000,000
Total For IVC167										0.00	0	130,000,000
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.08067				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF80U SPOT										0.00	0	0
Total For IVF80U										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	101.94810				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP000 On 29/06/2021 Spot Bond					0.00000	101.51607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.30500	108.02569	7.30500	107.96218				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	100.09202				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	101.89912				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	99.93347				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	100.18906				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	100.88394				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	100.56726				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	100.67567				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	101.54201				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.02108				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			9.19500	127.83629	9.19500	127.74160				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.96865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.67989				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	104.53879				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			7.63500	107.59497	7.63500	107.52891				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.39894				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.61118				0.00	0	1,360,000,000
Total LBK23 SPOT										0.00	0	1,360,000,000
Total For LBK23										0.00	0	1,360,000,000
LBK24 On 10/10/2024 Spot Bond			8.01500	112.65250	8.01500	112.57996				0.00	0	5,588,716,700
Total LBK24 SPOT										0.00	0	5,588,716,700
Total For LBK24										0.00	0	5,588,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	101.84048				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	103.50847				0.00	0	10,000,000,000
Total LBK27 SPOT										0.00	0	10,000,000,000
Total For LBK27										0.00	0	10,000,000,000
LBK28 On 15/05/2028 Spot Bond			10.00000	106.21604	10.00000	106.13066				0.00	0	1,080,000,000
Total LBK28 SPOT										0.00	0	1,080,000,000
Total For LBK28										0.00	0	1,080,000,000
LBK29 On 07/06/2023 Spot Bond			7.76000	107.80448	7.76000	107.73723				0.00	0	1,000,000,000
Total LBK29 SPOT										0.00	0	1,000,000,000
Total For LBK29										0.00	0	1,000,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	101.58572				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	102.25329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.42738				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	100.36071				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	101.79449				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	101.39793				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	101.51787				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	100.24502				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.98500	101.38128	6.98500	101.32489				0.00	0	500,000,000
Total LGL04 SPOT										0.00	0	500,000,000
Total For LGL04										0.00	0	500,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	103.89583				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			8.03500	109.13876	8.03500	109.06832				0.00	0	2,720,000,000
Total LGL06 SPOT										0.00	0	2,720,000,000
Total For LGL06										0.00	0	2,720,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.29253				0.00	300,000,000	150,000,000
Total LGL07 SPOT										0.00	300,000,000	150,000,000
Total For LGL07										0.00	300,000,000	150,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.38604				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	103.30910				0.00	350,000,000	350,000,000

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 LGL09 SPOT										0.00	350,000,000	350,000,000
Total For LGL09										0.00	350,000,000	350,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.24964				0.00	520,000,000	260,000,000
Total LGL10 SPOT										0.00	520,000,000	260,000,000
Total For LGL10										0.00	520,000,000	260,000,000
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	100.51887				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.45811				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.51422				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	99.84645				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	100.84070				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	100.03169				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	100.03338				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	100.17832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.18260				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	100.18582				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	100.00000				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	99.80601				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.10860				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 13/03/2020 Spot Bond					0.00000	99.73868				0.00	0	0
Total MAQ184 SPOT										0.00	0	0
Total For MAQ184										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	101.45536				0.00	540,000,000	520,000,000
Total MBF055 SPOT										0.00	540,000,000	520,000,000
Total For MBF055										0.00	540,000,000	520,000,000
MBF05 On 28/08/2020 Spot Bond					0.00000	100.27200				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	100.35692				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.26257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	99.80901				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	99.87428				0.00	820,000,000	10,410,000,000
Total MBF063 SPOT										0.00	820,000,000	10,410,000,000
Total For MBF063										0.00	820,000,000	10,410,000,000
MBF06: On 30/09/2020 Spot Bond					0.00000	101.32842				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	101.27824				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	101.04813				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	100.03988				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	100.54834				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	100.08340				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	100.08502				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	101.03939				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	100.68285				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	100.68800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	101.38218				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	101.39933				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04: On 26/02/2022 Spot Bond					0.00000	100.06661				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04: On 26/02/2024 Spot Bond					0.00000	100.03949				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond					0.00000	101.38220				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	101.39935				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	100.08260				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	117.37247				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			7.18500	107.45139	7.18500	107.38891				0.00	0	500,000,000
Total MMIG02 SPOT										0.00	0	500,000,000
Total For MMIG02										0.00	0	500,000,000
MMIG0: On 01/06/2020 Spot Bond					0.00000	100.28486				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			10.66500	10.66500	10.66500	103.06146				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0: On 12/08/2022 Spot Bond			8.04500	106.70037	8.04500	106.63103				0.00	0	1,160,000,000

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 MMIG05 SPOT										0.00	0	1,160,000,000
Total For MMIG05										0.00	0	1,160,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.15049				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	101.70751				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	101.88797				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			8.73500	104.87520	8.73500	104.80173				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	117.48527				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	101.53564				0.00	1,800,000,000	1,800,000,000
Total MTN06 SPOT										0.00	1,800,000,000	1,800,000,000
Total For MTN06										0.00	1,800,000,000	1,800,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.59136				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.59926				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.67458				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.38047				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.48289				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.75237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	99.88847				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.40450				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	100.41413				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	99.99992				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	99.99984				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	99.99964				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	99.78489				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	99.82794				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.41612				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	99.80365				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.09480				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.09378				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.09379				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	101.61298				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	101.71641				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	101.74085				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	101.72864				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	102.05253				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	103.36288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.50184				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	101.58192				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	101.86218				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	102.10033				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.31926				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			7.57500	103.99376	7.57500	103.93006				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			6.79000	102.52781	6.79000	102.47187				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			8.03500	106.76409	8.03500	106.69479				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			9.65500	104.86960	9.65500	104.78813				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	100.89981				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	100.81135				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	100.64229				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.68114			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	100.69236			0.00	1,120,000,000	560,000,000
Total NBG05G SPOT									0.00	1,120,000,000	560,000,000
Total For NBG05G									0.00	1,120,000,000	560,000,000
NBK11 On 28/11/2020 Spot Bond			6.99500	103.67224	6.99500	103.61351			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			6.74000	106.87092	6.74000	106.81255			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	104.24276	9.38000	104.16404			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			7.83500	110.86740	7.83500	110.79720			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			6.65000	104.97877	6.65000	104.92249			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			6.90000	103.86158	6.90000	103.80353			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			7.86500	106.83819	7.86500	106.77028			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17 On 22/04/2026 Spot Bond			8.11500	112.30539	8.11500	112.23219			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18 On 01/06/2020 Spot Bond			6.79500	102.88700	6.79500	102.83052			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			7.43000	106.90139	7.43000	106.83748			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.12000	113.38848	8.12000	113.31453			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	101.82401			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.16500	108.91612	9.16500	108.83570			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			7.41500	109.27541	7.41500	109.20985		7,118,400,000,000.00		960,000,000	480,000,000
Total NBK22A SPOT								7,118,400,000,000.00		960,000,000	480,000,000
Total For NBK22A								7,118,400,000,000.00		960,000,000	480,000,000
NBK23/On 19/11/2025 Spot Bond			8.92500	110.77085	8.92500	110.69117			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK24/On 19/11/2027 Spot Bond			8.90500	114.25078	8.90500	114.16877			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.38486			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			7.73500	7.73500	7.73500	107.94709			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.43890			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	20.46155	100.00000	20.32525			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	103.88351			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			9.21500	112.40711	9.21500	112.32367			0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK27A SPOT										0.00	0	80,000,000
Total For NBK27A										0.00	0	80,000,000
NBK28/ On 02/08/2023 Spot Bond			7.37500	108.62480	7.37500	108.55998				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.62555				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			8.53500	110.43331	8.53500	110.35727				0.00	0	120,000,000
Total NBK29A SPOT										0.00	0	120,000,000
Total For NBK29A										0.00	0	120,000,000
NBK30/ On 20/02/2024 Spot Bond			7.37000	107.84124	7.37000	107.77692				0.00	0	1,000,000,000
Total NBK30A SPOT										0.00	0	1,000,000,000
Total For NBK30A										0.00	0	1,000,000,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.03694				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			7.43500	109.19504	7.43500	109.12936				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.26268				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	101.40844				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	101.94700				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.03573				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	101.55194				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			10.43000	10.43000	10.43000	62.95710				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	104.83994				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	100.96139				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.20164				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	100.47234				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.04147				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.35907				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.00313				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	100.49596				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	100.71767				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.76977				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.34329				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.18636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.53398				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.15816				0.00	1,180,000,000	590,000,000
Total NBK54B SPOT										0.00	1,180,000,000	590,000,000
Total For NBK54B										0.00	1,180,000,000	590,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	101.11838				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	100.53491				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	100.54433				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	100.55166				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	100.88793				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.08684				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.08807				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.08915				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.70974				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			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			9.60000	108.28013	9.60000	108.19648				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	101.70021				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			9.63500	107.52700	9.63500	107.44364				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	101.70974				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.72488				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	101.74395				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	101.68752				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.21943				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
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	102.43623				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			6.93500	103.27080	6.93500	103.21330				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	105.41631				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.15782			0.00	61,198,400	51,198,400
Total NEDT1B SPOT									0.00	61,198,400	51,198,400
Total For NEDT1B									0.00	61,198,400	51,198,400
NGL01 On 22/09/2021 Spot Bond					0.00000	105.43657			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	106.25700			0.00	0	90,000,000
Total NGL02 SPOT									0.00	0	90,000,000
Total For NGL02									0.00	0	90,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.05369			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	105.88954			0.00	2,700,000,000	2,700,000,000
Total NGL04 SPOT									0.00	2,700,000,000	2,700,000,000
Total For NGL04									0.00	2,700,000,000	2,700,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.96562			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.37165			0.00	0	910,000,000
Total NGL06 SPOT									0.00	0	910,000,000
Total For NGL06									0.00	0	910,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.29568			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	106.89120			0.00	620,000,000	310,000,000
Total NGLT1A SPOT									0.00	620,000,000	310,000,000
Total For NGLT1A									0.00	620,000,000	310,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.16203			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	104.44421			0.00	200,000,000	1,020,000,000
Total NGT103 SPOT									0.00	200,000,000	1,020,000,000
Total For NGT103									0.00	200,000,000	1,020,000,000
NGT10 On 15/01/2025 Spot Bond					0.00000	102.34256			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGT10! On 22/05/2025 Spot Bond					0.00000	100.11922				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	103.49800	10.00000	103.41700				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	104.06419	13.50000	103.95220				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.22286				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.28059				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.79340				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	100.91022				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.09686				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.11149				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	102.24099				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	99.71460				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	100.20070				0.00	422,000,000	211,000,000
Total NHM014 SPOT										0.00	422,000,000	211,000,000
Total For NHM014										0.00	422,000,000	211,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 13/12/2024 Spot Bond					0.00000	102.14626				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			4.83000	4.83000	4.83000	203.09749				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			4.38000	4.38000	4.38000	178.87696				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			4.26500	4.26500	4.26500	131.85834				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.53000	4.53000	4.53000	94.91252				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.76500	4.76500	4.76500	102.46539				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			4.37000	4.37000	4.37000	131.22413				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			4.76000	4.76000	4.76000	128.89876				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			4.52000	4.52000	4.52000	177.12321				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			5.23000	168.62479	5.23000	168.52885				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB17 On 31/01/2038 Spot Bond			4.73000	103.01392	4.73000	102.95919			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			6.48000	102.06569	6.48000	102.01272			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	101.23879			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	101.46933			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	101.73801			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	102.99657			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	101.51160			0.00	600,000,000	300,000,000
Total NN015 SPOT									0.00	600,000,000	300,000,000
Total For NN015									0.00	600,000,000	300,000,000
NN016 On 20/03/2024 Spot Bond					0.00000	101.60503			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	100.71050			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	115.35501			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	101.22377			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	101.38800			0.00	0	0
Total NN023 SPOT									0.00	0	0
Total For NN023									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				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	100.09164				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	100.50993				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	100.09482				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.86876				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	101.93264				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	103.88820				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	103.28384				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	94.73907				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	94.73907				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF04 On 05/08/2024 Spot Bond					0.00000	108.73092				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	108.05537				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	111.28340				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	111.15342				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	97.63169				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			8.11500	8.11500	8.11500	100.72760				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.12680				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.09318				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.09336				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.08942				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			7.31000	7.31000	7.31000	100.96029				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.09307				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.09772			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	100.09491			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			7.51000	7.51000	7.51000	100.96376			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.09776			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.10867			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			7.23000	116.07695	7.23000	116.00903			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			4.09000	186.75397	4.09000	186.66476			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			9.83500	117.02699	9.83500	116.93494		43,748,047,000.00	4,448,200	6,409,817,400	
Total NRA028 SPOT								43,748,047,000.00	4,448,200	6,409,817,400	
Total For NRA028								43,748,047,000.00	4,448,200	6,409,817,400	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.12603	100.00000	15.02582		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	101.10348		0.00	0	0	
Total NTC19 SPOT								0.00	0	0	
Total For NTC19								0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.08615		0.00	0	0	
Total NTC20 SPOT								0.00	0	0	
Total For NTC20								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC21 On 24/03/2022 Spot Bond					0.00000	102.52921				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	100.64895				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	100.94105				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	101.40190				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.05216				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	99.85380				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	101.76016				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	101.77499				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	100.09584				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	101.86969				0.00	0	200,000,000
Total OML04 SPOT										0.00	0	200,000,000
Total For OML04										0.00	0	200,000,000
OML05 On 19/03/2020 Spot Bond			7.39500	7.39500	7.39500	104.45674				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			7.73500	109.47761	7.73500	109.40915				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML07 On 19/03/2025 Spot Bond			9.65500	110.05323	9.65500	109.96773			0.00	0	1,000,000,000
Total OML07 SPOT									0.00	0	1,000,000,000
Total For OML07									0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.52902			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			8.03500	111.53406	8.03500	111.46167			0.00	0	1,110,000,000
Total OML09 SPOT									0.00	0	1,110,000,000
Total For OML09									0.00	0	1,110,000,000
OML10 On 14/09/2025 Spot Bond			9.65500	112.42887	9.65500	112.34153		4,730,950,000,000.00	490,000,000	490,000,000	1,410,000,000
Total OML10 SPOT								4,730,950,000,000.00	490,000,000	490,000,000	1,410,000,000
Total For OML10								4,730,950,000,000.00	490,000,000	490,000,000	1,410,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	102.25713			0.00	0	500,000,000
Total OML11 SPOT									0.00	0	500,000,000
Total For OML11									0.00	0	500,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1U 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
PBJJ1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKJ11 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
PBKS11 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
PBKX11 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
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700				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	101.86457				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	100.00000				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM50 On 28/02/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	99.99990			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	101.20961			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	100.47754			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PMM55 On 28/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM55 SPOT									0.00	0	0
Total For PMM55									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.17828			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.18577			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.20073			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.20286			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.20499			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			7.75000	116.37263	7.85500	115.70533			530,940,517,225,000.00	4,197,540,711,900	2,829,052,624,400
Total R186 SPOT									10,940,517,225,000.00	197,540,711,900	329,052,624,400
Total For R186									10,940,517,225,000.00	197,540,711,900	329,052,624,400
R197 On 07/12/2023 Spot Bond			2.90000	304.63530	2.89000	304.62213			232,267,154,380,000.00	80,092,122,200	66,686,000,000
Total R197 SPOT									12,267,154,380,000.00	80,092,122,200	66,686,000,000
Total For R197									12,267,154,380,000.00	80,092,122,200	66,686,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			3.83000	225.90717	3.83000	225.80395			32,396,449,490,000.00	8,458,603,000	251,490,240,200
Total R202 SPOT									12,396,449,490,000.00	8,458,603,000	251,490,240,200
Total For R202									12,396,449,490,000.00	8,458,603,000	251,490,240,200
R2023 On 28/02/2023 Spot Bond			6.32500	103.89149	6.43500	103.53627			783,540,895,085,000.00	1,388,702,117,800	1,896,222,769,300
Total R2023 SPOT									13,540,895,085,000.00	388,702,117,800	396,222,769,300
Total For R2023									13,540,895,085,000.00	388,702,117,800	396,222,769,300
R2030 On 31/01/2030 Spot Bond			8.79000	95.51197	8.79000	95.44428			948,295,056,233,000.00	1,586,836,752,700	1,235,443,903,900
Total R2030 SPOT									18,295,056,233,000.00	586,836,752,700	235,443,903,900
Total For R2030									18,295,056,233,000.00	586,836,752,700	235,443,903,900
R2032 On 31/03/2032 Spot Bond			9.20000	96.61681	9.20000	96.54560			306,248,262,240,000.00	1,663,722,637,200	1,160,908,064,200
Total R2032 SPOT									16,248,262,240,000.00	663,722,637,200	160,908,064,200
Total For R2032									16,248,262,240,000.00	663,722,637,200	160,908,064,200
R2035 On 28/02/2035 Spot Bond			9.61000	94.29459	9.61000	94.22285			329,473,632,455,000.00	762,692,365,500	1,319,729,116,400
Total R2035 SPOT									19,473,632,455,000.00	762,692,365,500	319,729,116,400
Total For R2035									19,473,632,455,000.00	762,692,365,500	319,729,116,400
R2037 On 31/01/2037 Spot Bond			9.79000	90.14917	9.79000	90.07817			802,622,396,746,000.00	694,854,177,400	1,217,933,397,900
Total R2037 SPOT									12,622,396,746,000.00	694,854,177,400	217,933,397,900
Total For R2037									12,622,396,746,000.00	694,854,177,400	217,933,397,900
R2040 On 31/01/2040 Spot Bond			9.94000	92.66440	9.94000	92.59035			548,733,249,648,000.00	457,619,039,200	646,899,632,200
Total R2040 SPOT									18,733,249,648,000.00	457,619,039,200	546,899,632,200
Total For R2040									18,733,249,648,000.00	457,619,039,200	546,899,632,200
R2044 On 31/01/2044 Spot Bond			10.00000	89.44200	10.00000	89.37009			456,917,592,000,000.00	445,691,759,200	1,140,128,317,800
Total R2044 SPOT									16,917,592,000,000.00	445,691,759,200	140,128,317,800
Total For R2044									16,917,592,000,000.00	445,691,759,200	140,128,317,800
R2048 On 28/02/2048 Spot Bond			10.01500	88.25751	10.01500	88.18760			815,160,251,823,500.00	1,379,446,854,900	1,839,715,305,400
Total R2048 SPOT									15,160,251,823,500.00	379,446,854,900	339,715,305,400
Total For R2048									15,160,251,823,500.00	379,446,854,900	339,715,305,400
R208 On 31/03/2021 Spot Bond			6.16000	103.44037	6.26000	103.28479			956,552,520,000,000.00	155,284,500,000	354,697,442,400
Total R208 SPOT									16,552,520,000,000.00	155,284,500,000	354,697,442,400
Total For R208									16,552,520,000,000.00	155,284,500,000	354,697,442,400
R209 On 31/03/2036 Spot Bond			9.57500	75.61261	9.66500	74.97407			202,031,413,440,000.00	961,047,667,200	803,406,068,400
Total R209 SPOT									12,031,413,440,000.00	961,047,667,200	303,406,068,400
Total For R209									12,031,413,440,000.00	961,047,667,200	303,406,068,400
R210 On 31/03/2028 Spot Bond			3.65000	188.43488	3.67000	188.08437			59,551,928,320,000.00	16,315,596,800	79,196,353,400
Total R210 SPOT									19,551,928,320,000.00	16,315,596,800	79,196,353,400
Total For R210									19,551,928,320,000.00	16,315,596,800	79,196,353,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			2.59000	162.89299	2.63000	162.71366			396,445,692,390,000.00	539,168,221,000	295,817,560,500
Total R212 SPOT									16,445,692,390,000.00	539,168,221,000	295,817,560,500
Total For R212									16,445,692,390,000.00	539,168,221,000	295,817,560,500
R213 On 28/02/2031 Spot Bond			8.91000	86.84175	9.01000	86.15312			764,379,740,816,000.00	198,022,417,600	636,756,474,100
Total R213 SPOT									14,379,740,816,000.00	198,022,417,600	636,756,474,100
Total For R213									14,379,740,816,000.00	198,022,417,600	636,756,474,100
R214 On 28/02/2041 Spot Bond			9.89500	70.25909	9.89500	70.20410			570,968,681,385,500.00	967,253,024,900	877,331,600,000
Total R214 SPOT									10,968,681,385,500.00	967,253,024,900	877,331,600,000
Total For R214									10,968,681,385,500.00	967,253,024,900	877,331,600,000
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
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006U On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007U 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
RC008U 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
RC009U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC010\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
RC011\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
RC013\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
RC014\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
RC015\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
RC016\On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC016U SPOT									0.00	0	0
Total For RC016U									0.00	0	0
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC017U SPOT									0.00	0	0
Total For RC017U									0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC018U SPOT									0.00	0	0
Total For RC018U									0.00	0	0
RDF02\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
RDF06\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
RDF07\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
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0: On 30/09/2021 Spot Bond					0.00000	102.49122				0.00	0	410,000,000
Total RDFB08 SPOT										0.00	0	410,000,000
Total For RDFB08										0.00	0	410,000,000
RDFB0: On 02/12/2021 Spot Bond					0.00000	99.93459				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	101.51177				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1: On 27/03/2022 Spot Bond					0.00000	102.26533				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	100.88349				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	102.08991				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	101.81126				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.19714				0.00	0	17,500,000,000
Total RDFB15 SPOT										0.00	0	17,500,000,000
Total For RDFB15										0.00	0	17,500,000,000
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.48169				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	100.45238				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	100.58143				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	101.51324				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 22/03/2024 Spot Bond					0.00000	101.55700				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	101.60255				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	101.42141				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.17767				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.27840				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	99.99990				0.00	1,000,000,000	1,000,000,000
Total RDFB26 SPOT										0.00	1,000,000,000	1,000,000,000
Total For RDFB26										0.00	1,000,000,000	1,000,000,000
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.04586				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	100.63108				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.23469				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	101.52138				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	101.95780				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED30 On 16/09/2021 Spot Bond					0.00000	102.27686				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	102.75460				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	102.57083				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	103.16826				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	101.66501				0.00	0	500,000,000
Total RED702 SPOT										0.00	0	500,000,000
Total For RED702										0.00	0	500,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	101.81439				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.47278				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.54535				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	100.54723				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.11045				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES41 On 30/11/2022 Spot Bond					0.00000	99.99981			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
RMBI06 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			7.22500	106.54996	7.22500	106.48800		7,709,075,000,000.00	1,067,000,000	1,067,000,000	
Total RW21 SPOT								7,709,075,000,000.00	1,067,000,000	1,067,000,000	
Total For RW21								7,709,075,000,000.00	1,067,000,000	1,067,000,000	
RW23 On 10/12/2023 Spot Bond			8.08500	106.68917	8.08500	106.61987		0.00	0	189,077,900	
Total RW23 SPOT								0.00	0	189,077,900	
Total For RW23								0.00	0	189,077,900	
RW28 On 10/12/2028 Spot Bond			10.63000	100.12848	10.63000	100.04352		31,677,400,000,000.00	2,980,000,000	1,690,000,000	
Total RW28 SPOT								31,677,400,000,000.00	2,980,000,000	1,690,000,000	
Total For RW28								31,677,400,000,000.00	2,980,000,000	1,690,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700		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	101.62934		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK22 On 28/05/2020 Spot Bond					0.00000	100.57604			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			7.70500	110.78102	7.70500	110.71200			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.57458			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.06939			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			7.50500	109.41977	7.50500	109.35371			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	100.62289			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	102.52796			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.34500	105.40242	7.34500	105.34012		242,385,000,000.00		33,000,000	33,000,000
Total SBS19 SPOT								242,385,000,000.00		33,000,000	33,000,000
Total For SBS19								242,385,000,000.00		33,000,000	33,000,000
SBS20 On 15/05/2026 Spot Bond			8.10500	112.29571	8.10500	112.22220			0.00	0	1,230,000,000
Total SBS20 SPOT									0.00	0	1,230,000,000
Total For SBS20									0.00	0	1,230,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.67716			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			7.26500	110.02974	7.26500	109.96505			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3 On 25/05/2026 Spot Bond			8.28500	101.77971	8.28500	101.71164			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			8.41000	109.51401	8.41000	109.44008		15,474,400,000,000.00	1,840,000,000	2,370,000,000	
Total SBS31 SPOT								15,474,400,000,000.00	1,840,000,000	2,370,000,000	
Total For SBS31								15,474,400,000,000.00	1,840,000,000	2,370,000,000	
SBS34 On 19/09/2024 Spot Bond			8.35500	111.05980	8.35500	110.98491		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			8.03000	105.04265	8.03000	104.97451		20,075,000,000,000.00	2,500,000,000	2,500,000,000	
Total SBS38 SPOT								20,075,000,000,000.00	2,500,000,000	2,500,000,000	
Total For SBS38								20,075,000,000,000.00	2,500,000,000	2,500,000,000	
SBS39 On 29/01/2030 Spot Bond			9.01000	105.38949	9.01000	105.31296		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			7.03500	104.98522	7.03500	104.92541		0.00	0	1,396,900,000	
Total SBS4 SPOT								0.00	0	1,396,900,000	
Total For SBS4								0.00	0	1,396,900,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.78594		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			7.50500	108.96048	7.50500	108.89434		0.00	0	900,000,000	
Total SBS41 SPOT								0.00	0	900,000,000	
Total For SBS41								0.00	0	900,000,000	
SBS42 On 12/11/2025 Spot Bond			8.07500	114.74706	8.07500	114.67222		0.00	0	10,000,000	
Total SBS42 SPOT								0.00	0	10,000,000	
Total For SBS42								0.00	0	10,000,000	
SBS43 On 12/11/2027 Spot Bond			8.44500	116.51491	8.44500	116.43550		0.00	0	9,400,000,000	
Total SBS43 SPOT								0.00	0	9,400,000,000	
Total For SBS43								0.00	0	9,400,000,000	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.87439		0.00	0	0	
Total SBS45 SPOT								0.00	0	0	
Total For SBS45								0.00	0	0	
SBS46 On 15/02/2023 Spot Bond			7.37000	109.03228	7.37000	108.96727		0.00	0	0	
Total SBS46 SPOT								0.00	0	0	
Total For SBS46								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond					0.00000	102.16430			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	101.48724			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			7.36500	104.46328	7.36500	104.40103			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			8.75000	8.75000	8.75000	104.08112			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	104.47521			0.00	2,580,000,000	1,290,000,000
Total SBS52 SPOT									0.00	2,580,000,000	1,290,000,000
Total For SBS52									0.00	2,580,000,000	1,290,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.99438			0.00	0	6,500,000,000
Total SBS53 SPOT									0.00	0	6,500,000,000
Total For SBS53									0.00	0	6,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.96507			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	103.00833			0.00	400,000,000	200,000,000
Total SBS55 SPOT									0.00	400,000,000	200,000,000
Total For SBS55									0.00	400,000,000	200,000,000
SBS56 On 12/06/2022 Spot Bond			7.03000	105.94022	7.03000	105.88024			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	103.65696			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	104.40628			0.00	5,500,000,000	3,020,000,000
Total SBS58 SPOT									0.00	5,500,000,000	3,020,000,000
Total For SBS58									0.00	5,500,000,000	3,020,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.36457			0.00	0	100,000,000
Total SBS59 SPOT									0.00	0	100,000,000
Total For SBS59									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS60 On 18/01/2023 Spot Bond					0.00000	101.80885				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.12271				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.33247				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	101.51965				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.24543				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	101.39859				0.00	0	430,000,000
Total SBS66 SPOT										0.00	0	430,000,000
Total For SBS66										0.00	0	430,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	102.25017				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	100.11070				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	99.93519				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			3.79000	295.63565	3.79000	295.50152				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.78000	4.78000	4.78000	204.16490				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	107.50388				0.00	459,858,400	948,458,400
Total SBT101 SPOT										0.00	459,858,400	948,458,400
Total For SBT101										0.00	459,858,400	948,458,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT102 On 30/09/2022 Spot Bond					0.00000	108.18360			0.00	1,210,911,800	690,911,800
Total SBT102 SPOT									0.00	1,210,911,800	690,911,800
Total For SBT102									0.00	1,210,911,800	690,911,800
SBT103 On 31/03/2024 Spot Bond					0.00000	103.82665			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	104.44118			0.00	0	700,000,000
Total SBT201 SPOT									0.00	0	700,000,000
Total For SBT201									0.00	0	700,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	100.86785			0.00	580,000,000	290,000,000
Total SBT202 SPOT									0.00	580,000,000	290,000,000
Total For SBT202									0.00	580,000,000	290,000,000
SBT203 On 03/12/2023 Spot Bond			8.48500	108.56174	8.48500	108.48782			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.12391			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	100.69998			0.00	0	0
Total SBT206 SPOT									0.00	0	0
Total For SBT206									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.67014			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.68172			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.31663			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	103.49800	10.00000	103.41700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLI4 On 15/08/2021 Spot Bond					0.00000	101.43890			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.26407			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.23596			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.25727			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	100.58412			0.00	0	0
Total SLRA5 SPOT									0.00	0	0
Total For SLRA5									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.27147			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.27199			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.27358			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.25881			0.00	0	0
Total SLRB5 SPOT									0.00	0	0
Total For SLRB5									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.29870			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.28471			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.29134			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.14515			0.00	0	0
Total SLRC5 SPOT									0.00	0	0
Total For SLRC5									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.19299			0.00	200,000,000	100,000,000
Total SNT02 SPOT									0.00	200,000,000	100,000,000
Total For SNT02									0.00	200,000,000	100,000,000
SNT03 On 12/04/2023 Spot Bond			8.13500	114.36553	8.13500	114.29081		2,115,100,000,000.00		260,000,000	1,680,000,000
Total SNT03 SPOT								2,115,100,000,000.00		260,000,000	1,680,000,000
Total For SNT03								2,115,100,000,000.00		260,000,000	1,680,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.93680			0.00	50,000,000	325,000,000
Total SNT04 SPOT									0.00	50,000,000	325,000,000
Total For SNT04									0.00	50,000,000	325,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.35171			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	100.49387			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.31850			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	101.10197			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.15379			0.00	0	0
Total SPDA13 SPOT									0.00	0	0
Total For SPDA13									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.15793			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	101.54501			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	101.72976			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG001 On 18/06/2022 Spot Bond					0.00000	101.79564			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG007 On 18/06/2024 Spot Bond					0.00000	101.68793			0.00	0	0
Total SPG007 SPOT									0.00	0	0
Total For SPG007									0.00	0	0
SPG008 On 15/10/2022 Spot Bond					0.00000	101.09920			0.00	0	1,000,000,000
Total SPG008 SPOT									0.00	0	1,000,000,000
Total For SPG008									0.00	0	1,000,000,000
SPG009 On 15/10/2024 Spot Bond					0.00000	101.16641			0.00	0	0
Total SPG009 SPOT									0.00	0	0
Total For SPG009									0.00	0	0
SPGC01 On 15/10/2020 Spot Bond					0.00000	100.70749			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		800,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total SS046U SPOT								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
Total For SS046U								10,000,000,000,000.00	8,000,000,000	8,000,000,000	8,000,000,000
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total SS051U SPOT								0.00	0	0	0
Total For SS051U								0.00	0	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total SS052U SPOT								0.00	0	0	0
Total For SS052U								0.00	0	0	0
SSA06 On 16/04/2020 Spot Bond			6.87500	103.15565	6.87500	103.09789		0.00	0	900,000,000	900,000,000
Total SSA06 SPOT								0.00	0	0	900,000,000
Total For SSA06								0.00	0	0	900,000,000
SSN004 On 31/03/2021 Spot Bond			7.10000	102.47474	7.10000	102.41615		0.00	0	0	0
Total SSN004 SPOT								0.00	0	0	0
Total For SSN004								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
SSN00: On 31/03/2021 Spot Bond			7.10000	102.47474	7.10000	102.41615				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.92500	4.92500	4.92500	127.92909				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			9.35500	107.70551	9.35500	107.62482				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.88000	75.52255	10.88000	75.45771				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	99.74349				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	101.76530				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	99.92833				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.26275				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	99.92926				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	100.84934				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.12291				0.00	850,000,000	850,000,000
Total SSN040 SPOT										0.00	850,000,000	850,000,000
Total For SSN040										0.00	850,000,000	850,000,000
SSN04: On 13/10/2023 Spot Bond			7.83500	109.82462	7.83500	109.75547				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 31/01/2038 Spot Bond			4.66500	103.93853	4.66500	103.88386				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	98.88102				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	100.68269				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.17812				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			3.92000	3.92000	3.92000	294.21155				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	101.37795				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	100.78560				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	100.74169				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	100.57729				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.16788				0.00	0	500,000,000
Total SSN060 SPOT										0.00	0	500,000,000
Total For SSN060										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
SSN06: On 31/03/2028 Spot Bond			4.89000	4.89000	4.89000	172.58294				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			4.31000	4.31000	4.31000	131.58611				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			4.76500	4.76500	4.76500	102.46539				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			4.53000	4.53000	4.53000	94.91252				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			4.85000	4.85000	4.85000	173.06725				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	99.99999				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	99.99999				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	99.99991				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	101.76763				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	101.73974				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07(On 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	101.71777				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.13917				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	101.39800				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	100.60466				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	100.02218				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	101.96446				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08(On 05/11/2023 Spot Bond					0.00000	100.54104				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			4.70500	4.70500	4.70500	205.77890				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	101.06293				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0

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 04/09/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN088 SPOT									0.00	0	0
Total For SSN088									0.00	0	0
SSN08 On 21/12/2026 Spot Bond					0.00000	100.25675			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	100.61603			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					0.00000	100.00000			0.00	0	0
Total SSN094 SPOT									0.00	0	0
Total For SSN094									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.87500	104.31462	8.87500	104.24040			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.16405			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			6.98000	101.86446	6.98000	101.80792			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.15976			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			7.08000	101.75996	7.08000	101.70269			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A19 On 21/08/2020 Spot Bond					0.00000	100.16179				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			7.03000	101.50730	7.03000	101.45056				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.23805				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.15975				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	103.48145	8.55000	103.41007				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	100.14755				0.00	40,000,000	20,000,000
Total T14A13 SPOT										0.00	40,000,000	20,000,000
Total For T14A13										0.00	40,000,000	20,000,000
T15OM On 21/11/2020 Spot Bond					0.00000	100.14358				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.14360				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	101.58665				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	100.70162				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	101.59066				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	101.61431				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS147 On 12/10/2020 Spot Bond					0.00000	101.18651				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	101.82155				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.60476				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	99.99988				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.32424				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	101.46212				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	99.95037				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.10453				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.23765				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.53793				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	101.54758				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	100.69504				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS161 On 27/05/2022 Spot Bond					0.00000	100.01942				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.01978				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	100.72672				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	100.79172				0.00	0	370,000,000
Total TFS164 SPOT										0.00	0	370,000,000
Total For TFS164										0.00	0	370,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.22978				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			7.40000	101.13335	7.40000	101.07395				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.44543				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			7.07000	101.43556	7.07000	101.37854				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	100.16838				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	100.16857				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	100.17403				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	100.16623			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.16782			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.18155			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.18305			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.18343			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.18719			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	100.19188			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.24336			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.24336			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	100.24896			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.24616			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.24710			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A On 21/11/2021 Spot Bond					0.00000	100.16237			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			6.83000	108.02796	6.83000	107.96818			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	101.22584			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			6.99000	106.36295	6.99000	106.30274			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.17378			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.48828			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.16593			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.97962			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.13791			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	100.17715			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	100.23894			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	102.25157			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond					0.00000	101.79286				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.17536				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.15794				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	102.64162				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.32346				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.01061				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.15145				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.15343				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.16207				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.16057				0.00	0	140,000,000
Total TH15B2 SPOT										0.00	0	140,000,000
Total For TH15B2										0.00	0	140,000,000
TH15B: On 21/11/2022 Spot Bond					0.00000	100.76979				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.17089				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	100.65321			0.00	0	100,000,000
Total TH15C2 SPOT									0.00	0	100,000,000
Total For TH15C2									0.00	0	100,000,000
TH15C: On 21/11/2022 Spot Bond					0.00000	100.16639			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.98129			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.80129			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.20625			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	100.15059			0.00	0	0
Total TH16A1 SPOT									0.00	0	0
Total For TH16A1									0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	100.15417			0.00	0	550,000,000
Total TH16A2 SPOT									0.00	0	550,000,000
Total For TH16A2									0.00	0	550,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	100.22869	8.49000	100.16002			0.00	0	0
Total TH16A3 SPOT									0.00	0	0
Total For TH16A3									0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.15868			0.00	0	0
Total TH16B1 SPOT									0.00	0	0
Total For TH16B1									0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	100.16450			0.00	0	0
Total TH16C1 SPOT									0.00	0	0
Total For TH16C1									0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	100.20473			0.00	0	0
Total TH16D1 SPOT									0.00	0	0
Total For TH16D1									0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	99.89658				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	99.87144				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			7.52500	103.33195	7.52500	103.26906				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			8.13500	105.27234	8.13500	105.20318				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.99404				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.84774				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			8.93500	104.67375	8.93500	104.59878				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.81465				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	99.77002				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	99.76380				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	100.41163				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC08 On 27/03/2020 Spot Bond					0.00000	101.35348			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	101.56186			0.00	0	300,000,000
Total TLC09 SPOT									0.00	0	300,000,000
Total For TLC09									0.00	0	300,000,000
TN20 On 17/09/2020 Spot Bond			7.13000	106.56889	7.13000	106.50737		249,550,000,000.00		35,000,000	9,958,600,000
Total TN20 SPOT								249,550,000,000.00		35,000,000	9,958,600,000
Total For TN20								249,550,000,000.00		35,000,000	9,958,600,000
TN20/R On 17/09/2020 Spot Bond			100.00000	72.93808	100.00000	72.45222		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	46.39942	100.00000	46.09035		0.00		0	0
Total TN21U SPOT								0.00		0	0
Total For TN21U								0.00		0	0
TN23 On 06/11/2023 Spot Bond			7.79500	112.90010	7.79500	112.82896		52,683,287,000.00		6,758,600	14,209,600,000
Total TN23 SPOT								52,683,287,000.00		6,758,600	14,209,600,000
Total For TN23								52,683,287,000.00		6,758,600	14,209,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	18.53290	100.00000	18.40944		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			9.29500	101.16996	9.29500	101.09424		69,991,350,000.00		7,530,000	29,482,218,500
Total TN25 SPOT								69,991,350,000.00		7,530,000	29,482,218,500
Total For TN25								69,991,350,000.00		7,530,000	29,482,218,500
TN25/R On 19/08/2025 Spot Bond			100.00000	10.83202	100.00000	10.75987		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			9.47500	99.54677	9.47500	99.47085		0.00		0	7,515,800,000
Total TN27 SPOT								0.00		0	7,515,800,000
Total For TN27								0.00		0	7,515,800,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.52304	100.00000	11.44628		0.00		0	0
Total TN27/R186 SPOT								0.00		0	0
Total For TN27/R186								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			10.39000	104.83489	10.39000	104.74789			0.00	0	5,300,000,000
Total TN30 SPOT									0.00	0	5,300,000,000
Total For TN30									0.00	0	5,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.79051	8.00000	121.71223			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			11.52500	98.17782	11.52500	98.08768		4,725,250,000,000.00		410,000,000	3,690,000,000
Total TN40 SPOT								4,725,250,000,000.00		410,000,000	3,690,000,000
Total For TN40								4,725,250,000,000.00		410,000,000	3,690,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.23561	10.75000	104.14619			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.49800	10.00000	103.41700			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.36000	103.93385	7.36000	103.87195			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.33000	103.81808	7.33000	103.75684			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			7.13000	7.13000	7.13000	103.93033			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	101.87925			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	101.92905			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	103.27837			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2C: On 14/12/2020 Spot Bond					0.00000	102.21775				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	102.73499				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	102.73499				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.31700				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.32540				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			7.54500	106.25177	7.54500	106.18694				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3AI On 14/11/2020 Spot Bond					0.00000	100.31512				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.32238				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.37952				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.37164				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	101.01070				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	101.08430				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.11900				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			7.83500	107.15984	7.83500	108.27972				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	101.01068				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	101.08430				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	101.11900				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	103.20887	8.62000	103.23324				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.24968				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.24968				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01I 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
TSG02I 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
TSG03I 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
TSG04I 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
TSG05I 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
TSG06I 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
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	98.99949				0.00	0	300,000,000
Total TSP228 SPOT										0.00	0	300,000,000
Total For TSP228										0.00	0	300,000,000
TSP23C On 09/04/2020 Spot Bond					0.00000	99.13355				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	98.54021				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP233 On 09/07/2020 Spot Bond					0.00000	97.31432				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	100.60834				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP236 On 12/03/2020 Spot Bond					0.00000	99.74208				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	99.18394				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	95.52591				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	98.48373				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	94.76726				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	100.68175				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	100.81582				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.81773				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.91007				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC322 On 28/02/2020 Spot Bond					0.00000	101.81202				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC32 On 04/03/2020 Spot Bond					0.00000	101.71717			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	101.03430			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	100.97463			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	100.75350			0.00	0	0
Total TWC326 SPOT									0.00	0	0
Total For TWC326									0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	100.61615			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	100.57838			0.00	0	0
Total TWC328 SPOT									0.00	0	0
Total For TWC328									0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	100.28841			0.00	0	0
Total TWC329 SPOT									0.00	0	0
Total For TWC329									0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	100.07662			0.00	0	0
Total TWC330 SPOT									0.00	0	0
Total For TWC330									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.31000	103.21280	7.31000	103.15174		584,800,000,000.00	80,000,000	40,000,000	
Total UG21 SPOT								584,800,000,000.00	80,000,000	40,000,000	
Total For UG21								584,800,000,000.00	80,000,000	40,000,000	
UG26 On 09/03/2026 Spot Bond			9.75500	106.74335	9.75500	106.65958		0.00	0	50,000,000	
Total UG26 SPOT								0.00	0	50,000,000	
Total For UG26								0.00	0	50,000,000	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA3L 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
VCJA4L 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
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB6U SPOT									0.00	0	0
Total For VCJB6U									0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB7U SPOT									0.00	0	0
Total For VCJB7U									0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB8U SPOT									0.00	0	0
Total For VCJB8U									0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB9U SPOT									0.00	0	0
Total For VCJB9U									0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA4U SPOT									0.00	0	0
Total For VCPA4U									0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA5U SPOT									0.00	0	0
Total For VCPA5U									0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA7U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.78621			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	101.38740			0.00	1,600,000,000	800,000,000
Total VKE09 SPOT									0.00	1,600,000,000	800,000,000
Total For VKE09									0.00	1,600,000,000	800,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	101.23733			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	100.89975			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	100.90236			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.44155			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.17282			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	100.31218			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE16 On 14/02/2025 Spot Bond					0.00000	100.31965				0.00	0	0
Total VKE16 SPOT										0.00	0	0
Total For VKE16										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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR867U SPOT									0.00	0	0
Total For VR867U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.44728			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	101.64112			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	102.39796			0.00	460,000,000	300,000,000
Total WHL03 SPOT									0.00	460,000,000	300,000,000
Total For WHL03									0.00	460,000,000	300,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.07000	103.00964	6.07000	102.95900			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			6.35500	105.43567	6.35500	105.38131		127,100,000,000.00		20,000,000	10,000,000
Total WSP5 SPOT								127,100,000,000.00		20,000,000	10,000,000
Total For WSP5								127,100,000,000.00		20,000,000	10,000,000
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	44.43972	100.00000	44.14369			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.42e+017	152,488,207,800	496,189,098,222
Total for SPOT :									1.42e+017	152,488,207,800	496,189,098,222
Total Futures									1.42e+017	152,488,213,105	496,190,017,036
Total Options									2 622 390.89	1,185	398,823
Grand Total:									1.42e+017	152,488,214,290	496,190,415,859