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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2019

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/11/2019 Bond Future			10.69687	78.35257	10.80540	77.71225			0.00	0	350
ES33 On 06/02/2020 Bond Future			10.80973	79.75867	10.92224	79.10684			0.00	0	0
ES33 On 07/05/2020 Bond Future			10.91857	77.43087	11.03516	76.76708			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/11/2019 Bond Future			11.04653	79.41751	11.16020	78.65285			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.15464	80.84260	11.27234	80.06413			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.26340	78.06402	11.38536	77.27125			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/11/2019 Bond Future			137.41128	137.41128	137.41275	137.41275			0.00	0	1,461
I2025 On 06/02/2020 Bond Future			138.43683	138.43683	138.43813	138.43813			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.01395	141.01395	141.01533	141.01533			0.00	0	0
Total I2025 Future									0.00	0	1,461
Total For I2025									0.00	0	1,461
I2029 On 07/11/2019 Bond Future			101.83648	101.83648	101.83700	101.83700			0.00	0	4,260

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	06/02/2020	Bond Future			103.68887	103.68887	103.68929	103.68929			0.00	0	0
I2029	On	07/05/2020	Bond Future			104.50646	104.50646	104.50696	104.50696			0.00	0	0
Total I2029 Future												0.00	0	4,260
Total For I2029												0.00	0	4,260
I2033	On	07/11/2019	Bond Future			102.55748	102.55748	102.61680	102.61680			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.42295	104.42295	104.48332	104.48332			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.17125	105.17125	105.23277	105.23277			0.00	0	0
Total I2033 Future												0.00	0	6,260
Total For I2033												0.00	0	6,260
I2038	On	07/11/2019	Bond Future			120.36075	120.36075	120.53462	120.53462			0.00	0	21,859
I2038	On	06/02/2020	Bond Future			120.89179	120.89179	121.06890	121.06890			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.14241	123.14241	123.32277	123.32277			0.00	0	0
Total I2038 Future												0.00	0	21,859
Total For I2038												0.00	0	21,859
I2046	On	07/11/2019	Bond Future			110.81155	110.81155	111.01446	111.01446			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			112.82733	112.82733	113.03376	113.03376			0.00	0	0
I2046	On	07/05/2020	Bond Future			113.17930	113.17930	113.38969	113.38969			0.00	0	0
Total I2046 Future												0.00	0	17,994
Total For I2046												0.00	0	17,994
I2050	On	07/11/2019	Bond Future			115.58963	115.58963	115.82114	115.82114			0.00	0	12,916
I2050	On	06/02/2020	Bond Future			115.85669	115.85669	116.09231	116.09231			0.00	0	0
I2050	On	07/05/2020	Bond Future			118.01331	118.01331	118.25338	118.25338			0.00	0	0
Total I2050 Future												0.00	0	12,916
Total For I2050												0.00	0	12,916
R186	On	07/11/2019	Bond Future			8.11069	116.82934	8.18333	116.41277		5.64	35,165,631.34	301	127,628
R186	On	06/02/2020	Bond Future			8.15194	113.62202	8.22826	113.19787		6.30	0.00	0	0
R186	On	07/05/2020	Bond Future			8.18736	115.71057	8.26763	115.27866		6.04	0.00	0	0
Total R186 Future												35,165,631.34	301	127,628
R186	On	07/11/2019	Bond Future	8.20	Put			982.56000	0.98256	786,650	5.61	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.95	Call			4,362.03000	4.36203	4,752,350	6.32	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Call			4,413.47000	4.41347	4,804,620	6.33	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			80.80000	0.08080	55,380	6.33	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			1,170.65000	1.17065	1,402,230	5.63	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.94	Call			4,310.68000	4.31068	4,700,140	6.31	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Put			86.85000	0.08685	59,740	6.31	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Call			1,077.88000	1.07788	1,298,540	5.61	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			854.21000	0.85421	676,420	5.64	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			1,234.81000	1.23481	1,473,590	5.64	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.73	Call			3,254.73000	3.25473	3,619,280	6.06	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2019	Bond Future	8.73	Put			182.34000	0.18234	130,320	6.06	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			904.05000	0.90405	719,060	5.63	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			83.77000	0.08377	57,520	6.32	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Call			2,926.01000	2.92601	3,206,390	6.58	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,106.04000	1.10604	962,270	6.58	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,964.17000	2.96417	3,246,220	6.59	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,122.37000	1.12237	976,910	6.57	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,754.66000	4.75466	5,095,130	7.14	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,089.93000	1.08993	947,830	6.59	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			579.02000	0.57902	495,340	7.14	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,701.00000	2.70100	2,971,040	6.51	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,207.37000	1.20737	1,053,260	6.51	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.11	Put			2,135.96000	2.13596	1,904,370	6.20	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,477.85000	1.47785	1,670,410	6.20	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.55	Call			2,888.04000	2.88804	3,166,730	6.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,291.39000	2.29139	2,515,420	6.07	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,729.64000	1.72964	1,920,280	5.88	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,742.59000	2.74259	2,501,320	5.88	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,755.74000	1.75574	1,948,090	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,703.39000	1.70339	1,892,310	5.87	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,770.65000	2.77065	2,527,660	5.87	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Put			4,357.51000	4.35751	4,032,650	5.35	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,714.40000	2.71440	2,474,840	5.89	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			699.17000	0.69917	806,220	5.35	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,225.01000	2.22501	2,017,130	6.07	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,636.45000	4.63645	4,947,350	6.88	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,152.59000	1.15259	1,031,580	6.88	0.00	0	6,000
Total R186 Option												0.00	0	45,931
Total For R186												35,165,631.34	301	173,559
R197	On	07/11/2019	Bond Future			308.86300	308.86300	308.86976	308.86976			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.82313	306.82313	306.82977	306.82977			0.00	0	40
R197	On	07/05/2020	Bond Future			312.53492	312.53492	312.54171	312.54171			0.00	0	0
Total R197 Future												0.00	0	2,547
Total For R197												0.00	0	2,547
R202	On	07/11/2019	Bond Future			233.15853	233.15853	233.15929	233.15929			0.00	0	9,089
R202	On	06/02/2020	Bond Future			233.33228	233.33228	233.33278	233.33278			0.00	0	0
R202	On	07/05/2020	Bond Future			237.67596	237.67596	237.67647	237.67647			0.00	0	0
Total R202 Future												0.00	0	9,089
Total For R202												0.00	0	9,089

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/11/2019	Bond Future			7.19229	103.15846	7.26612	102.94306		2.52	0.00	0	53,397
R2023	On	06/02/2020	Bond Future			7.19134	105.00977	7.27213	104.79040		2.69	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.15992	103.00712	7.24861	102.78374		2.68	0.00	0	0
Total R2023 Future												0.00	0	53,397
R2023	On	07/11/2019	Bond Future	7.98	Put			38.32000	0.03832	25,330	3.37	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			2,119.60000	2.11960	2,322,400	3.38	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			37.13000	0.03713	24,530	3.38	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			2,146.81000	2.14681	2,349,990	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			35.94000	0.03594	23,720	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			2,092.39000	2.09239	2,294,800	3.37	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,144.35000	1.14435	1,287,090	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			474.95000	0.47495	398,320	2.88	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			1,163.69000	1.16369	1,307,450	2.89	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			467.40000	0.46740	391,790	2.89	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,183.14000	1.18314	1,327,930	2.90	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			459.96000	0.45996	385,380	2.90	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,314.19000	1.31419	1,169,990	2.45	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			436.46000	0.43646	513,370	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,343.46000	1.34346	1,196,990	2.43	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			447.18000	0.44718	525,220	2.44	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,328.76000	1.32876	1,183,420	2.44	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			458.04000	0.45804	537,220	2.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,397
R2030	On	07/11/2019	Bond Future			8.81854	96.80100	8.89590	96.30713		8.30	13,552,140.00	140	73,011
R2030	On	06/02/2020	Bond Future			8.87441	94.52952	8.95475	94.02673		9.18	0.00	0	0
R2030	On	07/05/2020	Bond Future			8.92898	96.26716	9.01243	95.75512		8.96	0.00	0	0
Total R2030 Future												13,552,140.00	140	73,011
R2030	On	07/11/2019	Bond Future	9.47	Put			281.02000	0.28102	208,330	9.36	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Call			5,410.04000	5.41004	5,869,630	9.84	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			118.57000	0.11857	84,290	9.84	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.70	Call			5,080.05000	5.08005	5,533,490	9.75	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			143.05000	0.14305	102,620	9.75	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,428.22000	2.42822	2,074,530	8.15	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			520.61000	0.52061	660,790	8.15	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			772.56000	0.77256	606,760	8.73	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			2,059.30000	2.05930	2,387,370	8.73	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.85	Call			5,903.43000	5.90343	6,371,870	9.84	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.85	Put			83.78000	0.08378	58,350	9.84	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	8.57	Put			2,570.56000	2.57056	2,206,310	8.12	0.00	0	0

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R2030	On	07/11/2019	Bond Future	8.57	Call			466.72000	0.46672	596,340	8.12	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			733.69000	0.73369	574,360	8.77	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			2,145.26000	2.14526	2,479,800	8.77	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Call			2,502.93000	2.50293	2,861,770	8.90	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Put			594.23000	0.59423	459,200	8.90	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	8.95	Call			1,469.56000	1.46956	1,744,390	8.52	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,126.21000	1.12621	907,170	8.52	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	9.35	Call			3,225.87000	3.22587	3,623,010	9.15	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.35	Put			394.54000	0.39454	297,810	9.15	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	9.25	Call			2,736.94000	2.73694	3,109,610	8.98	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.25	Put			519.33000	0.51933	398,130	8.98	0.00	0	5,333
R2030	On	07/11/2019	Bond Future	8.40	Put			3,456.37000	3.45637	3,039,180	7.92	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,946.73000	3.94673	4,371,400	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			265.28000	0.26528	196,080	9.39	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,841.67000	3.84167	4,262,850	9.36	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.40	Call			230.50000	0.23050	307,180	7.92	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,978.33000	2.97833	3,363,750	9.07	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Put			453.18000	0.45318	344,730	9.07	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.48	Call			3,894.11000	3.89411	4,317,060	9.38	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			273.04000	0.27304	202,120	9.38	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			759.23000	0.75923	889,900	8.49	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.15	Call			2,872.52000	2.87252	3,174,450	9.34	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,665.22000	1.66522	1,464,360	9.34	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,910.40000	2.91040	3,214,420	9.35	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,641.82000	1.64182	1,443,050	9.35	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,834.87000	2.83487	3,134,690	9.33	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,688.91000	1.68891	1,485,940	9.33	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Put			2,051.22000	2.05122	1,817,710	9.18	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			2,332.85000	2.33285	2,602,130	9.18	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,304.27000	4.30427	3,932,150	8.49	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			2,089.51000	2.08951	2,313,760	8.74	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,462.51000	3.46251	3,174,720	8.74	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			2,117.99000	2.11799	2,344,120	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,428.70000	3.42870	3,142,790	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			2,060.93000	2.06093	2,283,310	8.73	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,496.27000	3.49627	3,206,610	8.73	0.00	0	0
Total R2030 Option												0.00	0	48,973
Total For R2030												13,552,140.00	140	121,984
R2032	On	07/11/2019	Bond Future			9.18350	94.13160	9.26595	93.56002		9.71	23,532,900.00	250	48,207
R2032	On	06/02/2020	Bond Future			9.24695	95.82090	9.33232	95.23897		10.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future			9.30746	93.42226	9.39587	92.82964		10.46	0.00	0	0
Total R2032 Future												23,532,900.00	250	48,207
R2032	On	07/11/2019	Bond Future	9.72	Put			454.29000	0.45429	340,240	10.47	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Call			3,409.91000	3.40991	3,862,250	10.43	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			479.35000	0.47935	360,110	10.43	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,463.28000	3.46328	3,918,220	10.45	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			466.73000	0.46673	350,090	10.45	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,516.77000	3.51677	3,974,300	10.47	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,731.26000	2.73126	3,049,090	10.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,273.47000	2.27347	2,009,370	10.34	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,657.14000	2.65714	2,970,020	10.32	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,334.30000	2.33430	2,065,250	10.32	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,693.95000	2.69395	3,009,320	10.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,303.60000	2.30360	2,037,040	10.33	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,920.58000	3.92058	3,592,930	10.40	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,495.08000	2.49508	2,762,100	10.41	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,883.17000	3.88317	3,557,570	10.41	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,433.51000	2.43351	2,696,420	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,957.98000	3.95798	3,628,270	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,464.34000	2.46434	2,729,310	10.40	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												23,532,900.00	250	48,207
R2035	On	07/11/2019	Bond Future			9.42669	97.34274	9.52951	96.54986		10.58	87,803,151.48	902	94,724
R2035	On	06/02/2020	Bond Future			9.49623	99.08970	9.60256	98.28252		11.10	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.55687	96.40732	9.66669	95.58535		11.47	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.61640	98.20297	9.72991	97.36559		11.69	0.00	0	0
Total R2035 Future												87,803,151.48	902	94,724
R2035	On	07/11/2019	Bond Future	8.92	Put			5,015.72000	5.01572	4,311,820	9.55	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			170.87000	0.17087	259,850	9.55	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,652.21000	1.65221	1,273,420	10.61	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,579.28000	1.57928	1,993,370	10.61	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			5,299.75000	5.29975	6,000,380	11.95	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			686.28000	0.68628	492,580	11.23	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			3,373.95000	3.37395	3,977,170	11.25	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			668.92000	0.66892	479,260	11.25	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			3,261.98000	3.26198	3,857,070	11.21	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			287.69000	0.28769	195,440	11.95	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			704.03000	0.70403	506,240	11.21	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			3,317.81000	3.31781	3,916,990	11.23	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,790.37000	2.79037	3,213,510	11.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Put			2,809.69000	2.80969	2,425,650	11.22	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,830.08000	2.83008	3,256,660	11.23	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,773.98000	2.77398	2,393,380	11.23	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,750.94000	2.75094	3,170,640	11.20	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,845.77000	2.84577	2,458,290	11.20	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,185.23000	4.18523	3,747,470	11.21	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,266.28000	4.26628	3,822,770	11.18	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,746.88000	8.74688	9,408,470	12.91	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,169.90000	1.16990	1,009,520	12.91	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			2,822.05000	2.82205	3,203,380	11.20	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,225.60000	4.22560	3,784,960	11.20	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,857.63000	2.85763	3,241,840	11.21	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			5,944.35000	5.94435	5,395,760	10.74	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,667.81000	1.66781	1,941,190	10.74	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,226.87000	3.22687	2,861,540	11.47	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,843.50000	3.84350	4,300,140	11.47	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,786.69000	2.78669	3,165,150	11.18	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,629.06000	5.62906	6,112,000	13.29	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,179.05000	4.17905	3,824,610	13.29	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,547.57000	5.54757	6,026,680	13.27	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,241.02000	4.24102	3,882,750	13.27	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,013.55000	8.01355	7,465,170	12.40	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,434.04000	2.43404	2,723,040	12.40	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	9.92	Call			5,588.07000	5.58807	6,069,100	13.28	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,209.75000	4.20975	3,853,400	13.28	0.00	0	0
Total R2035 Option												0.00	0	50,261
Total For R2035												87,803,151.48	902	144,985
R2037	On	07/11/2019	Bond Future			9.55938	93.51583	9.66716	92.68036		11.22	0.00	0	60,745
R2037	On	06/02/2020	Bond Future			9.62489	90.93482	9.73615	90.08432		12.35	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.68923	92.60638	9.80405	91.74029		12.19	0.00	0	0
Total R2037 Future												0.00	0	60,745
R2037	On	07/11/2019	Bond Future	9.96	Call			3,002.68000	3.00268	3,611,200	11.56	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			790.21000	0.79021	563,260	11.56	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			3,056.30000	3.05630	3,669,530	11.57	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			769.73000	0.76973	547,490	11.57	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,949.43000	2.94943	3,553,170	11.54	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			811.15000	0.81115	579,420	11.54	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,108.19000	3.10819	2,679,130	12.24	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			2,564.90000	2.56490	2,990,030	12.25	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,069.11000	3.06911	2,643,740	12.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.68	Call			2,602.91000	2.60291	3,031,720	12.26	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,030.63000	3.03063	2,608,940	12.26	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,527.39000	2.52739	2,948,830	12.24	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,834.93000	2.83493	3,231,650	12.02	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,459.67000	4.45967	3,990,300	12.02	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,869.76000	2.86976	3,269,440	12.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,417.62000	4.41762	3,951,210	12.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,904.82000	2.90482	3,307,460	12.04	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,375.89000	4.37589	3,912,440	12.04	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	60,745
R2040	On	07/11/2019	Bond Future			9.70530	96.31973	9.81816	95.38397		11.70	0.00	0	40,851
R2040	On	06/02/2020	Bond Future			9.77233	93.53848	9.88879	92.58583		12.90	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.83816	95.25796	9.95829	94.28784		12.75	0.00	0	0
Total R2040 Future												0.00	0	40,851
R2040	On	07/11/2019	Bond Future	9.80	Call			1,699.17000	1.69917	2,186,810	11.78	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,733.08000	4.73308	3,954,030	10.84	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			311.10000	0.31110	467,810	10.84	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			1,058.83000	1.05883	762,870	12.20	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,910.31000	2.91031	3,555,650	12.23	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			1,033.91000	1.03391	743,490	12.23	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,801.07000	2.80107	3,435,260	12.18	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,084.15000	1.08415	782,580	12.18	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,848.74000	1.84874	1,400,620	11.78	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,855.55000	2.85555	3,495,350	12.20	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,442.12000	2.44212	2,890,000	12.58	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,579.20000	3.57920	3,074,430	12.58	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,480.37000	2.48037	2,932,470	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,534.79000	3.53479	3,034,240	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,403.26000	2.40326	2,846,900	12.56	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,623.12000	3.62312	3,114,110	12.56	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			8,131.93000	8.13193	7,321,930	11.17	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			451.37000	0.45137	594,020	11.17	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,519.27000	13.51927	12,599,080	11.17	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			76.65000	0.07665	109,110	11.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,778.41000	4.77841	4,252,970	12.46	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			3,041.16000	3.04116	3,489,200	12.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,733.55000	4.73355	4,211,470	12.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			2,966.14000	2.96614	3,407,480	12.44	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,823.61000	4.82361	4,294,830	12.44	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/05/2020 Bond Future	9.74	Call			3,003.54000	3.00354	3,448,220	12.46	0.00	0	0
Total R2040 Option									0.00	0	2,520
Total For R2040									0.00	0	43,371
R2044 On 07/11/2019 Bond Future			9.74894	93.22255	9.86681	92.22668		12.32	0.00	0	38,111
R2044 On 06/02/2020 Bond Future			9.81359	90.51110	9.93513	89.49716		13.61	0.00	0	0
R2044 On 07/05/2020 Bond Future			9.87699	92.17486	10.00224	91.14241		13.45	0.00	0	0
Total R2044 Future									0.00	0	38,111
R2044 On 07/11/2019 Bond Future	9.74	Put			2,385.71000	2.38571	1,831,180	12.30	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			1,313.56000	1.31356	1,754,900	12.30	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			5,582.80000	5.58280	6,449,430	14.07	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			1,144.08000	1.14408	818,760	12.93	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			2,710.64000	2.71064	3,369,060	12.88	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			381.13000	0.38113	251,890	14.07	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			1,198.65000	1.19865	861,200	12.88	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			6,123.39000	6.12339	5,220,560	11.16	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			145.82000	0.14582	238,860	11.16	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			2,764.40000	2.76440	3,428,910	12.91	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			1,171.10000	1.17110	839,740	12.91	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			2,818.57000	2.81857	3,489,120	12.93	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			8,000.66000	8.00066	7,156,710	11.96	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			535.11000	0.53511	705,100	11.96	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			3,925.74000	3.92574	3,365,750	13.24	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			2,288.54000	2.28854	2,742,490	13.24	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			1,010.56000	1.01056	815,760	15.09	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,402.14000	2.40214	2,869,650	13.29	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			3,784.40000	3.78440	3,237,970	13.29	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,440.34000	2.44034	2,912,350	13.30	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,737.88000	3.73788	3,195,950	13.30	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,364.25000	2.36425	2,827,250	13.27	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,831.36000	3.83136	3,280,420	13.27	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,560.79000	7.56079	8,379,930	15.09	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Call			3,138.95000	3.13895	3,620,490	13.21	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			4,815.98000	4.81598	4,265,070	13.21	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			3,177.22000	3.17722	3,662,290	13.22	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			4,770.10000	4.77010	4,222,720	13.22	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			3,100.92000	3.10092	3,578,900	13.20	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			4,862.23000	4.86223	4,307,760	13.20	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Put			7,828.10000	7.82810	7,082,310	12.43	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			1,407.16000	1.40716	1,693,820	12.43	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.91	Put			4,330.80000	4.33080	3,818,440	13.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.91	Call			3,572.38000	3.57238	4,092,470	13.34	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			9,173.43000	9.17343	9,988,880	15.14	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,472.46000	1.47246	1,255,460	15.14	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.33	Put			7,373.94000	7.37394	6,653,050	12.54	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			1,590.74000	1.59074	1,902,300	12.54	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			4,043.91000	4.04391	3,555,530	13.43	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			3,862.03000	3.86203	4,406,100	13.43	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			9,540.67000	9.54067	10,370,100	15.14	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,351.83000	1.35183	1,148,810	15.14	0.00	0	100
Total R2044 Option												0.00	0	3,936
Total For R2044												0.00	0	42,047
R2048	On	07/11/2019	Bond Future			9.72956	92.35615	9.84745	91.32870		12.72	0.00	0	86,334
R2048	On	06/02/2020	Bond Future			9.79532	94.01363	9.91688	92.96772		13.40	0.00	0	100
R2048	On	07/05/2020	Bond Future			9.85314	91.30134	9.97831	90.23620		13.91	0.00	0	0
R2048	On	06/08/2020	Bond Future			9.90990	93.00186	10.03884	91.91685		14.25	0.00	0	0
Total R2048 Future												0.00	0	86,434
R2048	On	07/11/2019	Bond Future	10.02	Call			2,710.76000	2.71076	3,385,720	13.21	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,243.02000	1.24302	890,530	13.21	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,765.82000	2.76582	3,447,190	13.24	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,214.31000	1.21431	868,230	13.24	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,656.28000	2.65628	3,324,730	13.19	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,272.46000	1.27246	913,460	13.19	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,282.29000	2.28229	2,744,110	12.99	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,075.10000	4.07510	3,491,010	12.99	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,321.03000	2.32103	2,787,590	13.01	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,025.74000	4.02574	3,446,390	13.01	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			2,243.67000	2.24367	2,700,720	12.97	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,124.72000	4.12472	3,535,860	12.97	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			3,218.48000	3.21848	3,717,020	13.65	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,916.33000	4.91633	4,349,730	13.65	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			3,257.88000	3.25788	3,760,110	13.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,868.76000	4.86876	4,305,850	13.66	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			3,179.33000	3.17933	3,674,170	13.63	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			4,964.28000	4.96428	4,393,980	13.63	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			6,265.45000	6.26545	6,889,640	16.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,941.20000	4.94120	4,480,380	16.13	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			6,175.53000	6.17553	6,794,780	16.11	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			5,013.73000	5.01373	4,547,970	16.11	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			9,641.72000	9.64172	8,921,930	15.01	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			2,624.08000	2.62408	2,989,300	15.01	0.00	0	20,640

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/08/2020 Bond Future	10.19	Call			6,220.26000	6.22026	6,841,980	16.12	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,977.17000	4.97717	4,513,880	16.12	0.00	0	0
Total R2048 Option									0.00	0	20,640
Total For R2048									0.00	0	107,074
R207 On 07/11/2019 Bond Future			6.63622	102.43308	6.63155	102.43390		0.06	0.00	0	3,884
Total R207 Future									0.00	0	3,884
R207 On 07/11/2019 Bond Future	2.08	Put			814.54000	0.81454	815,360	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.06	Put			818.15000	0.81815	818,970	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.07	Put			816.34000	0.81634	817,160	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									0.00	0	3,884
R208 On 07/11/2019 Bond Future			6.57228	101.01452	6.57113	101.01602		0.73	0.00	0	10,069
R208 On 06/02/2020 Bond Future			6.40978	102.82730	6.40843	102.82876		0.70	0.00	0	0
R208 On 07/05/2020 Bond Future			6.10454	101.31377	6.10279	101.31526		0.59	0.00	0	0
Total R208 Future									0.00	0	10,069
R208 On 07/11/2019 Bond Future	6.84	Call			389.48000	0.38948	387,340	0.98	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Put			39.50000	0.03950	38,860	0.98	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Call			367.33000	0.36733	365,170	0.97	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Put			43.32000	0.04332	42,660	0.97	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Call			378.42000	0.37842	376,270	0.98	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Put			41.42000	0.04142	40,770	0.98	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Put			352.11000	0.35211	352,850	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Call			53.34000	0.05334	52,600	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.14	Put			344.29000	0.34429	345,010	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Call			47.55000	0.04755	46,860	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.12	Put			360.23000	0.36023	361,000	0.60	0.00	0	0
R208 On 06/02/2020 Bond Future	6.13	Call			50.30000	0.05030	49,580	0.60	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Call			0.43000	0.00043	0,420	0.50	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			1,114.52000	1.11452	1,116,000	0.50	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			0.46000	0.00046	0,450	0.50	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			1,105.86000	1.10586	1,107,340	0.50	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			0.40000	0.00040	0,390	0.50	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			1,123.19000	1.12319	1,124,670	0.50	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									0.00	0	10,069
R209 On 07/11/2019 Bond Future			9.42594	74.47908	9.53355	73.76889		12.00	259,634,072.88	3,486	92,554

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future			9.48489	75.81566	9.59574	75.09265		12.76	0.00	0	0
R209	On	07/05/2020	Bond Future			9.54113	74.05779	9.65532	73.32149		13.11	0.00	0	0
Total R209 Future												259,634,072.88	3,486	92,554
R209	On	07/11/2019	Bond Future	9.81	Call			2,502.97000	2.50297	3,011,390	12.55	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			723.24000	0.72324	521,470	12.55	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,548.45000	2.54845	3,060,860	12.57	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			705.53000	0.70553	507,750	12.57	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,457.68000	2.45768	2,962,080	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			159.02000	0.15902	243,080	10.98	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,158.68000	2.15868	1,717,620	11.75	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			806.89000	0.80689	1,076,020	11.75	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			741.22000	0.74122	535,430	12.53	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Call			2,324.00000	2.32400	2,815,950	12.46	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			797.86000	0.79786	579,620	12.46	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.50	Put			1,510.47000	1.51047	1,160,650	12.00	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,290.12000	1.29012	1,650,490	12.00	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			4,345.01000	4.34501	3,718,880	10.98	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			2,144.28000	2.14428	2,496,880	12.76	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,768.13000	2.76813	2,397,720	12.76	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			2,176.14000	2.17614	2,531,820	12.77	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,734.47000	2.73447	2,367,140	12.77	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			2,208.23000	2.20823	2,567,000	12.79	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,701.13000	2.70113	2,336,890	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,410.67000	2.41067	2,750,420	12.69	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,742.28000	3.74228	3,345,730	12.69	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,441.25000	2.44125	2,783,570	12.71	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,707.20000	3.70720	3,313,220	12.71	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,472.26000	2.47226	2,817,130	12.72	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,672.63000	3.67263	3,281,200	12.72	0.00	0	0
Total R209 Option												0.00	0	29,000
Total For R209												259,634,072.88	3,486	121,554
R210	On	07/11/2019	Bond Future			189.44034	189.44034	189.44189	189.44189			0.00	0	2,132
R210	On	06/02/2020	Bond Future			192.88628	192.88628	192.88766	192.88766			0.00	0	0
R210	On	07/05/2020	Bond Future			193.82677	193.82677	193.82826	193.82826			0.00	0	0
Total R210 Future												0.00	0	2,132
Total For R210												0.00	0	2,132
R212	On	07/11/2019	Bond Future			162.55274	162.55274	162.61224	162.61224			0.00	0	7,384
R212	On	06/02/2020	Bond Future			163.26371	163.26371	163.32416	163.32416			0.00	0	0
R212	On	07/05/2020	Bond Future			166.30299	166.30299	166.36460	166.36460			0.00	0	0
Total R212 Future												0.00	0	7,384

Contract 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 R212									0.00	0	7,384
R213 On 07/11/2019 Bond Future			9.02271	87.24620	9.09492	86.79128		9.28	0.00	0	21,564
R213 On 06/02/2020 Bond Future			9.08552	88.81201	9.16036	88.34877		9.90	0.00	0	0
R213 On 07/05/2020 Bond Future			9.13896	86.89219	9.21642	86.42053		10.09	0.00	0	0
Total R213 Future									0.00	0	21,564
R213 On 07/11/2019 Bond Future	9.60	Call			3,441.89000	3,441.89	3,815,460	10.24	0.00	0	0
R213 On 07/11/2019 Bond Future	9.60	Put			347.85000	0.34785	266,500	10.24	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Call			3,341.88000	3,341.88	3,711,620	10.20	0.00	0	0
R213 On 07/11/2019 Bond Future	9.58	Put			367.49000	0.36749	282,310	10.20	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Call			3,391.79000	3,391.79	3,763,460	10.22	0.00	0	0
R213 On 07/11/2019 Bond Future	9.59	Put			357.54000	0.35754	274,290	10.22	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Put			1,898.11000	1.89811	1,694,730	9.92	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Call			2,606.24000	2,606.24	2,868,080	9.94	0.00	0	0
R213 On 06/02/2020 Bond Future	9.28	Put			1,872.57000	1.87257	1,671,170	9.94	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Call			2,535.76000	2,535.76	2,793,640	9.91	0.00	0	0
R213 On 06/02/2020 Bond Future	9.26	Put			1,924.15000	1.92415	1,718,790	9.91	0.00	0	0
R213 On 06/02/2020 Bond Future	9.27	Call			2,570.78000	2,570.78	2,830,640	9.92	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Put			3,462.65000	3,462.65	3,198,850	9.78	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Call			2,164.87000	2,164.87	2,374,430	9.79	0.00	0	0
R213 On 07/05/2020 Bond Future	9.01	Put			3,429.45000	3,429.45	3,167,350	9.79	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Call			2,194.03000	2,194.03	2,405,290	9.81	0.00	0	0
R213 On 07/05/2020 Bond Future	9.02	Put			3,396.78000	3,396.78	3,136,380	9.81	0.00	0	0
R213 On 07/05/2020 Bond Future	9.00	Call			2,136.18000	2,136.18	2,344,040	9.78	0.00	0	0
Total R213 Option									0.00	0	0
Total For R213									0.00	0	21,564
R214 On 07/11/2019 Bond Future			9.68918	72.76476	9.80190	71.99430		13.12	0.00	0	15,477
R214 On 06/02/2020 Bond Future			9.75426	74.07060	9.87038	73.28625		13.86	0.00	0	0
R214 On 07/05/2020 Bond Future			9.81143	72.13359	9.93090	71.33481		14.33	0.00	0	0
Total R214 Future									0.00	0	15,477
R214 On 07/11/2019 Bond Future	10.01	Call			2,321.59000	2,321.59	2,839,430	13.60	0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			933.30000	0.93330	680,680	13.60	0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,365.84000	2,365.84	2,888,250	13.62	0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			911.93000	0.91193	663,880	13.62	0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,277.56000	2,277.56	2,790,800	13.57	0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			954.98000	0.95498	697,760	13.57	0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			2,080.88000	2,080.88	2,444,620	13.80	0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			3,167.82000	3,167.82	2,747,210	13.80	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			2,112.14000	2,112.14	2,479,200	13.82	0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			3,130.54000	3,130.54	2,713,250	13.82	0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			2,143.65000	2,143.65	2,514,010	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	06/02/2020	Bond Future	9.73	Put			3,093.61000	3.09361	2,679,620	13.83	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Call			2,709.72000	2.70972	3,091,210	14.01	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,856.78000	3.85678	3,439,490	14.01	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			2,741.47000	2.74147	3,125,630	14.03	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,820.60000	3.82060	3,405,980	14.03	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			2,678.16000	2.67816	3,056,970	14.00	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,893.25000	3.89325	3,473,280	14.00	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	15,477
Total for Bond												419,687,895.70	5,079	1,059,088
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0

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

Contract 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 R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 07/11/2019 GOVI			695.25400	695.25400	690.26900	690.26900				0.00	0	1,198
GOVI On 06/02/2020 GOVI			707.73200	707.73200	702.65600	702.65600				0.00	0	0
GOVI On 07/05/2020 GOVI			720.74000	720.74000	715.57200	715.57200				0.00	0	0
Total GOVI Future										0.00	0	1,198
GOVI On 07/11/2019 GOVI	672.91	Call			173,590.00000	17.35900	223,440,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.91	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Call			173,490.00000	17.34900	223,340,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.92	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Call			173,690.00000	17.36900	223,540,000			0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/02/2020	GOVI	703.14	Call			0.00000	0.00000	45,920,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.14	Put			4,840.00000	0.48400	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Call			0.00000	0.00000	45,820,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.15	Put			4,940.00000	0.49400	0,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Call			0.00000	0.00000	46,020,000		0.00	0	0
GOVI	On	06/02/2020	GOVI	703.13	Put			4,740.00000	0.47400	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Call			0.00000	0.00000	7,500,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.99	Put			44,180.00000	4.41800	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	7,400,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			44,280.00000	4.42800	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call			0.00000	0.00000	7,600,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put			44,080.00000	4.40800	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	1,198
Total for GOVI												0.00	0	1,198
AL37	On	07/11/2019	Index Future			669.71000	669.71000	668.14200	668.14200			0.00	0	0
AL37	On	06/02/2020	Index Future			681.72900	681.72900	680.13200	680.13200			0.00	0	0
AL37	On	07/05/2020	Index Future			694.26000	694.26000	692.63400	692.63400			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/11/2019	Index Future			782.24100	782.24100	778.86200	778.86200			0.00	0	120
AL7T	On	06/02/2020	Index Future			796.28000	796.28000	792.83900	792.83900			0.00	0	0
AL7T	On	07/05/2020	Index Future			810.91600	810.91600	807.41200	807.41200			0.00	0	0
Total AL7T Future												0.00	0	120
Total For AL7T												0.00	0	120
ALBI	On	07/11/2019	Index Future			702.05200	702.05200	697.26300	697.26300			0.00	0	220
ALBI	On	06/02/2020	Index Future			714.65100	714.65100	709.77600	709.77600			0.00	0	0
ALBI	On	07/05/2020	Index Future			727.78700	727.78700	722.82200	722.82200			0.00	0	0
Total ALBI Future												0.00	0	220
Total For ALBI												0.00	0	220
IGOV	On	07/11/2019	Index Future			262.02500	262.02500	262.17000	262.17000			39,303,750.00	15	1,017
IGOV	On	06/02/2020	Index Future			266.79100	266.79100	266.93800	266.93800			0.00	0	0
IGOV	On	07/05/2020	Index Future			271.75800	271.75800	271.90800	271.90800			0.00	0	0
Total IGOV Future												39,303,750.00	15	1,017
Total For IGOV												39,303,750.00	15	1,017
Total for Index												39,303,750.00	15	1,357
JIBAR F	On	18/09/2019	Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR F	On	18/12/2019	Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future												0.00	0	0

Contract 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 JIBAR FUTURE										0.00	0	0
Total for Jibar										0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			94.86000	94.86000	94.88000	94.88000				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 :										458,991,645.70	5,094	1,061,694
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.96190				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			8.15500	105.94482	8.15500	105.92168				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	109.47100	10.00000	109.44200				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.48135	10.84000	103.45119				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.39111	11.37000	100.36061				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.44230	11.81000	100.41064				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	40.02763	100.00000	39.93952				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	31.03084	100.00000	30.96254				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				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			4.77000	4.77000	4.77000	284.15631				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.58787				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	100.07578				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.09856				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 14/05/2020 Spot Bond					0.00000	101.14912				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	102.09565				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	101.39863				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	102.21450				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond					0.00000	101.58861				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond					0.00000	100.67016				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.46131				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond					0.00000	102.55091				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN22 On 25/05/2027 Spot Bond					0.00000	102.86809				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN23 On 17/10/2020 Spot Bond					0.00000	101.55588				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond					0.00000	101.46505				0.00	840,000,000	420,000,000
Total ABFN25 SPOT										0.00	840,000,000	420,000,000
Total For ABFN25										0.00	840,000,000	420,000,000
ABFN25 On 17/10/2029 Spot Bond					0.00000	103.52070				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond					0.00000	100.39443				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond					0.00000	100.57506				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond					0.00000	100.88238				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond					0.00000	100.73303				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond					0.00000	100.70462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN31 SPOT									0.00	0	0
Total For ABFN31									0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.90236			0.00	0	0
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.04569			0.00	0	0
Total ABFN33 SPOT									0.00	0	0
Total For ABFN33									0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.08431			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	100.90819			0.00	0	0
Total ABFN35 SPOT									0.00	0	0
Total For ABFN35									0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.11785			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	100.94484			0.00	0	0
Total ABFN37 SPOT									0.00	0	0
Total For ABFN37									0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.21604			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			100.00000	100.00000	100.00000	100.00000		570,000,000,000,000.00	5,700,000,000	5,700,000,000	
Total ABFN39 SPOT								70,000,000,000,000.00	5,700,000,000	5,700,000,000	
Total For ABFN39								70,000,000,000,000.00	5,700,000,000	5,700,000,000	
ABFN4: On 16/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	15,000,000,000	14,000,000,000	
Total ABFN40 SPOT								10,000,000,000,000.00	15,000,000,000	14,000,000,000	
Total For ABFN40								10,000,000,000,000.00	15,000,000,000	14,000,000,000	
ABFN4: On 16/09/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		760,000,000,000,000.00	57,600,000,000	57,600,000,000	
Total ABFN41 SPOT								10,000,000,000,000.00	57,600,000,000	57,600,000,000	
Total For ABFN41								10,000,000,000,000.00	57,600,000,000	57,600,000,000	
ABFN4: On 16/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		410,000,000,000,000.00	54,100,000,000	54,100,000,000	
Total ABFN42 SPOT								10,000,000,000,000.00	54,100,000,000	54,100,000,000	
Total For ABFN42								10,000,000,000,000.00	54,100,000,000	54,100,000,000	
ABK10 On 14/02/2020 Spot Bond					0.00000	101.37991		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.80631			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.28064			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	99.77362			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	100.68165			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.21500	6.21500	6.21500	150.34082			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	70.34190	100.00000	70.17788			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.51500	6.51500	6.51500	133.39428			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	27.03300	100.00000	26.96996			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			8.02000	8.02000	8.02000	124.78496		992,876,000,000.00	123,800,000	61,900,000	
Total ABKI04 SPOT								992,876,000,000.00	123,800,000	61,900,000	
Total For ABKI04								992,876,000,000.00	123,800,000	61,900,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.90616	100.00000	9.88294		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond					0.00000	95.60567			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.08000	205.09460	4.08000	205.04759			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.22000	4.22000	4.22000	129.62120				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			4.40000	4.40000	4.40000	175.73597				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			4.14000	4.14000	4.14000	215.95227				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			8.87000	8.87000	8.87000	97.06385				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			9.56000	9.56000	9.56000	107.30759				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.53000	7.53000	7.53000	101.99906				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.10500	10.10500	10.10500	104.46213				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.55500	106.85031	7.55500	106.82867				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.70500	104.13045	7.70500	104.10906				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.18546	9.20000	103.16025				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.23500	106.66690	8.23500	106.64352				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.36500	105.33829	7.36500	105.31759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.19000	107.69816	8.19000	107.67468				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			8.84500	110.85259	8.84500	110.82652				0.00	0	900,000,000
Total ABS16 SPOT										0.00	0	900,000,000
Total For ABS16										0.00	0	900,000,000
ABS17 On 11/11/2027 Spot Bond			8.90500	113.57982	8.90500	113.55293				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.23000	105.18653	8.23000	105.16348				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			7.63500	102.78180	7.63500	102.76076				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			8.75500	100.37353	8.75500	100.34990				0.00	0	3,760,000,000
Total ABS7 SPOT										0.00	0	3,760,000,000
Total For ABS7										0.00	0	3,760,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.23503	100.00000	9.21448				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			3.62000	3.62000	3.62000	296.53286				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			3.21500	159.06849	3.21500	159.03582				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.00500	11.00500	11.00500	101.71100				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	109.91100	10.00000	109.88200				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	99.90097				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	99.90314				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			7.85500	7.85500	7.85500	100.44096				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	245.77831				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	245.88302				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	99.90608				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	99.90579				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.07015				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.31007				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	99.90383				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	99.90360				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	99.90360				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	99.90179				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	99.90179				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	165.21981				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	167.05842				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.21061				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	99.90707				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	100.87208				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL221 On 26/01/2021 Spot Bond					0.00000	101.28258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	99.90749				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	99.90910				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	100.66213				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	101.89463				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	100.60232				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	100.60582				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	100.45973				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	103.62217				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	104.66114				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	101.37505				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.43971				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	101.16124				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.31020				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.41529				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.40714				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	101.49682				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	101.58646				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	101.87950				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	101.96894				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.13332				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	100.61568				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			9.06000	103.31117	9.06000	103.28630				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	100.63669				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	100.66469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.86009				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,546,258,900
Total AHL01U SPOT										0.00	0	2,546,258,900
Total For AHL01U										0.00	0	2,546,258,900
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	48,378,918,500
Total AHL1AU SPOT										0.00	0	48,378,918,500
Total For AHL1AU										0.00	0	48,378,918,500
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,274,822,600
Total AHL1BU SPOT										0.00	0	3,274,822,600
Total For AHL1BU										0.00	0	3,274,822,600
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			162,609,788,600,000.00	1,626,097,886	1,626,097,886	
Total AHY2U SPOT									162,609,788,600,000.00	1,626,097,886	1,626,097,886	
Total For AHY2U									162,609,788,600,000.00	1,626,097,886	1,626,097,886	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			292,977,146,000,000.00	2,929,771,460	2,929,771,460	
Total AIG2U SPOT									292,977,146,000,000.00	2,929,771,460	2,929,771,460	
Total For AIG2U									292,977,146,000,000.00	2,929,771,460	2,929,771,460	
AIR02 On 30/04/2023 Spot Bond			8.90500	112.86910	8.90500	112.84224				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.56000	105.39078	8.56000	105.36678				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.55500	99.47686	10.55500	99.44906				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.50000	179.09891	4.50000	179.05587				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	102.13424				0.00	11,880,000,000	11,880,000,000
Total APF02 SPOT										0.00	11,880,000,000	11,880,000,000
Total For APF02										0.00	11,880,000,000	11,880,000,000
APF04 On 21/10/2021 Spot Bond					0.00000	101.41902				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.50558				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	101.08724				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	99.79011				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	101.29484				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.32870				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.11859				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			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	24,800,000,000	12,900,000,000	
Total APF11 SPOT									480,000,000,000,000.00	24,800,000,000	12,900,000,000	
Total For APF11									480,000,000,000,000.00	24,800,000,000	12,900,000,000	
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total AS133U SPOT									0.00	0	0	
Total For AS133U									0.00	0	0	
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total AS139U SPOT									0.00	0	0	
Total For AS139U									0.00	0	0	
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.39000	234.08735	4.39000	234.03178				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 10/11/2019 Spot Bond					0.00000	100.84157				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.40500	209.87987	4.40500	209.82996				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04L On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	101.40386				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	101.21638				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	101.16988				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
ASN06L On 07/02/2020 Spot Bond					0.00000	100.95696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN071 On 20/06/2020 Spot Bond					0.00000	99.89394				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN081 On 20/09/2020 Spot Bond					0.00000	99.91033				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN082 On 20/06/2020 Spot Bond					0.00000	100.56492				0.00	0	20,600,000
Total ASN083 SPOT										0.00	0	20,600,000
Total For ASN083										0.00	0	20,600,000
ASN084 On 03/09/2020 Spot Bond					0.00000	100.34944				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN085 On 01/10/2020 Spot Bond					0.00000	136.19416				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN090 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
ASN092 On 21/10/2020 Spot Bond					0.00000	101.37341				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 On 10/11/2020 Spot Bond					0.00000	100.85784				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN094 On 20/12/2020 Spot Bond					0.00000	90.54932				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond					0.00000	100.34274				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 07/03/2021 Spot Bond					0.00000	100.16842				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	99.88011				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	99.88119				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			3.94500	156.46411	3.94500	156.42893				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	100.89824				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	86.42978				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.03445				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.05208				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			3.99000	156.30531	3.99000	156.26996				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	54.91215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.35031				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.99000	168.32240	4.99000	168.27974				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.97630				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.68532				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.61406				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.32777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 20/06/2022 Spot Bond					0.00000	99.89627				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 12/06/2020 Spot Bond					0.00000	100.08708				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 30/06/2022 Spot Bond					0.00000	101.97113				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			4.73000	101.29375	4.73000	101.26885				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	99.91260				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 On 20/06/2022 Spot Bond					0.00000	99.91172				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	99.90561				0.00	0	1,100,000
Total ASN204 SPOT										0.00	0	1,100,000
Total For ASN204										0.00	0	1,100,000
ASN204 On 24/08/2021 Spot Bond					0.00000	100.59379				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	100.64694				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	100.43943				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	100.43802				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24 On 09/03/2020 Spot Bond					0.00000	100.25394				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	100.41379				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	99.89648				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	99.91206				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	100.77808				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	100.66961				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	100.63529				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28 On 13/09/2025 Spot Bond					0.00000	100.06977				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	99.79199				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	99.90772				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	99.88997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 17/01/2020 Spot Bond					0.00000	105.74593				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN314 On 20/01/2021 Spot Bond					0.00000	100.22107				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	101.18159				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	101.79597				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			4.38500	4.38500	4.38500	94.17513				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			4.54500	4.54500	4.54500	90.47079				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	99.91105				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	99.90250				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	100.86742				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	99.91060				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.49000	104.75765	4.49000	104.73256				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	99.90660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	100.80064				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	100.80064				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	99.91254				0.00	0	1,115,000,000
Total ASN346 SPOT										0.00	0	1,115,000,000
Total For ASN346										0.00	0	1,115,000,000
ASN346 On 20/06/2024 Spot Bond					0.00000	99.90768				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	99.90930				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	99.90930				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond					0.00000	100.41251				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365 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	100.83676				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.79000	104.71017	7.79000	104.68830		7,790,000,000,000.00		1,000,000,000	2,000,000,000	
Total BAW19 SPOT								7,790,000,000,000.00		1,000,000,000	2,000,000,000	
Total For BAW19								7,790,000,000,000.00		1,000,000,000	2,000,000,000	
BAW21 On 24/03/2022 Spot Bond			7.80500	103.17534	7.80500	103.15387				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	99.81633	9.30000	99.79167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.15236				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	102.01254				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.43174				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.33242				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	100.59680				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.24773				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	102.59864				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	106.07203				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	103.69359				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.15500	11.15500	11.15500	103.50226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond					0.00000	102.56982				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/09/2020 Spot Bond					0.00000	102.42268				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA62 On 30/11/2020 Spot Bond					0.00000	103.22196				0.00	1,800,000,000	900,000,000
Total BAYA63 SPOT										0.00	1,800,000,000	900,000,000
Total For BAYA63										0.00	1,800,000,000	900,000,000
BAYA63 On 30/09/2022 Spot Bond					0.00000	102.44368				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	103.12156				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	102.42278				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			10.96000	10.96000	10.96000	102.97175				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	102.28630				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.28630				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.28630				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.61500	11.61500	11.61500	108.14860				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.77728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.74958				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	102.53205				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.53309				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	103.07343				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	106.08177				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	103.17842				0.00	0	0
Total BAYB10 SPOT										0.00	0	0
Total For BAYB10										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	102.75876				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	102.81033				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	102.81033				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	102.81033				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	102.81033				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD1U 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
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond					0.00000	100.34411				0.00	0	0
Total BC125 SPOT										0.00	0	0
Total For BC125										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.79165				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.15512				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BCJ17 On 23/09/2019 Spot Bond					0.00000	99.85506				0.00	0	0
Total BCJ17 SPOT										0.00	0	0
Total For BCJ17										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.56000	8.56000	8.56000	100.70006				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	11.45856	100.00000	11.43320				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.04011				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	100.26434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A71 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.15567				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			8.51500	103.89061	8.51500	103.86673				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	102.05466				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			7.96000	101.89186	7.96000	101.87032				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.65500	101.93639	9.65500	101.90998				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.18608				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.56000	106.13106	9.56000	106.10384				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	100.37001				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.35500	107.28962	9.35500	107.26297				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	101.25613				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.13500	107.90610	10.13500	107.87711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.78033				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			8.56000	106.41012	8.56000	106.38589				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.61873				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.28735				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	100.61625				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	107.00390				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	105.29605				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	105.70494				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.14596				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	102.13773				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.87653				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	100.83460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.73054				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.30000	107.73541	8.30000	107.71161				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.04916				0.00	500,000,000	500,000,000
Total BID12 SPOT										0.00	500,000,000	500,000,000
Total For BID12										0.00	500,000,000	500,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.00006				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.24097				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	101.75800				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	100.67853				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.84571				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.33376				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	99.85227				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	101.40222				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2019 Spot Bond					0.00000	101.51048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	101.92963				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	99.85884				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	101.21057				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1: On 23/01/2020 Spot Bond					0.00000	101.12585				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	102.05037				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	102.02803				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond					0.00000	100.93077				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.88622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	100.81282				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.87500	103.45920	7.87500	103.43748				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	102.62119				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			7.88000	108.89238	7.88000	108.86951				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.49083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.60382				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.10475				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.53000	112.34912	9.53000	112.32055				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.30500	111.73208	9.30500	111.70431				0.00	0	600,000,000
Total CCT02 SPOT										0.00	0	600,000,000
Total For CCT02										0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.53500	106.88682	9.53500	106.85948				0.00	0	20,000,000,000
Total CCT03 SPOT										0.00	0	20,000,000,000
Total For CCT03										0.00	0	20,000,000,000
CCT04 On 17/07/2027 Spot Bond			9.59500	104.80308	9.59500	104.77638				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	109.91080	10.00000	109.88210				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	103.10347				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	102.62069				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	100.72816				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.97461				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	101.66223				0.00	0	0

Contract 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	99.80358				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	101.01582				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	99.74568				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	101.31326				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.15931				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	102.21100				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.08511				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	152.44885	3.14000	152.34182				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			3.91500	3.91500	3.91500	149.46284				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	109.91100	10.00000	109.88200				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	109.91100	10.00000	109.88200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN291 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.87293				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.15000	101.62733	10.15000	101.59999				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.67000	98.18743	10.67000	98.15970				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	99.89636				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	100.85514				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	99.22391				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.33000	104.32361	9.33000	104.29776				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.18182				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.47000	105.09943	11.47000	105.06758				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.22604				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.33206				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	107.74190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.15500	102.32330	8.15500	102.30108				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	98.41882	10.98000	98.39023				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	99.91274	11.00000	99.88367				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	99.89726				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.26000	102.81085	11.26000	102.78025				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	99.88785				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	99.90811				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.40937				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	99.90246				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	103.39076				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	99.90770				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	100.02342				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.01822				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	100.82667				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	100.82222				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	99.90759				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	101.35250				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	99.90705				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	103.48501				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	104.36348				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.18437				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	102.39140				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.58811				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	99.89301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.85475				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	99.81274				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	99.88766				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	106.28993				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	101.75242				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	110.49200				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	108.91200				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	110.41200				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	101.07466				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	108.12500				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	99.86504				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	146.18000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	111.18300				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	111.94000				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	112.87100				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	147.22000				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	99.89791				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	99.90277				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	102.05888				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	148.72000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.05500	108.63823	8.05500	108.61492				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.21500	155.51422	4.21500	155.47813				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.47000	116.00447	6.47000	115.97061				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.71000	114.64776	6.71000	114.61359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	99.88439				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.70469				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.15202				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.45008				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	103.59498				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			9.32500	104.59495	9.32500	104.56904				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			9.08000	102.21769	9.08000	102.19276				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	100.00004				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.91756				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.95982				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	103.06520				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	100.76632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.23151				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	99.89679				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	27.21972	100.00000	27.15981				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.23059				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.75521				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.25166				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	101.75359				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.25500	105.58387	8.25500	105.56053				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.39012				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			11.76000	105.15557	11.76000	105.44504				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			8.56000	102.71873	8.56000	102.69533				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	102.12020				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	103.05494				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 30/09/2019 Spot Bond					0.00000	102.06574				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	99.89712				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/06/2022 Spot Bond			10.75500	105.77234	10.75500	105.88834				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	100.42340				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			8.96000	104.72319	8.96000	104.69798				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	101.77439				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	102.49047				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	100.66834				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	101.65189				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	101.73531				0.00	0	0

Contract 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	101.79900				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	101.79900				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	101.27282				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.31225				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.56830				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.70787				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.04777				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	101.68294	9.96000	100.02671				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.54277	10.01000	103.77920				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	100.54270				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	102.97820	9.60000	104.05497				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	100.09078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond					0.00000	99.97827				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.47963				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	100.83326				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	100.19788	9.20000	100.17313				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	101.28018				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	101.28269				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	104.06442				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	101.57977				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.51150				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	100.08689				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	100.09078				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	100.53227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	99.90238				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.54563				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			9.78500	9.78500	9.78500	104.12844				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	99.53598				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.28558				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	100.79926				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	99.87602				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	101.71357				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	118.24500				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	100.41722				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	102.69258				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	100.94354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN544 SPOT									0.00	0	0
Total For CLN544									0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.68873			0.00	0	0
Total CLN545 SPOT									0.00	0	0
Total For CLN545									0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.25500	104.56987	9.25500	104.54416			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			9.30500	107.95037	9.30500	107.92369			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			9.39500	107.02306	9.39500	106.94298			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			4.50000	4.50000	4.50000	127.82680			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	258.56758			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			4.50000	4.50000	4.50000	127.82680		1,574,100,000,000.00	349,800,000	174,900,000	
Total CLN550 SPOT								1,574,100,000,000.00	349,800,000	174,900,000	
Total For CLN550								1,574,100,000,000.00	349,800,000	174,900,000	
CLN550 On 03/03/2020 Spot Bond					100.00000	0.00000	108.85100	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	119.68100		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	99.88927		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.81339				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.85255				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.52003				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	101.83770				0.00	0	3,000,000,000
Total CLN559 SPOT										0.00	0	3,000,000,000
Total For CLN559										0.00	0	3,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	116.32600				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.87647				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.32678	10.16000	103.47931				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.25500	106.51644	9.25500	107.60404				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.96476				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.60508				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	101.87905				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.29468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.84340				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	100.89932				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.90849				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			9.48500	104.56994	9.48500	105.68791				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	100.88087				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	100.86997				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	100.84624				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	100.00005				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	100.00000				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	99.89582				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	101.50472				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	101.96746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN58(On 10/10/2024 Spot Bond					0.00000	102.02563				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58(On 10/05/2024 Spot Bond					0.00000	100.85785				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58(On 30/05/2022 Spot Bond					0.00000	100.40122				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
CLN58(On 16/09/2025 Spot Bond					0.00000	99.99962				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58(On 18/04/2022 Spot Bond					0.00000	101.41529				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58(On 31/05/2022 Spot Bond					0.00000	100.32411				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58(On 16/09/2025 Spot Bond					0.00000	99.99962				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN58(On 10/06/2026 Spot Bond					0.00000	100.14566				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN58(On 14/06/2022 Spot Bond					0.00000	100.00012				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN58(On 18/06/2024 Spot Bond					0.00000	99.95417				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN59(On 16/09/2025 Spot Bond					0.00000	99.99964				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59(On 05/12/2026 Spot Bond					0.00000	100.29789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN591 SPOT									0.00	0	0
Total For CLN591									0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.69000	122.31410	4.69000	126.62530			2,764,286,000,000.00	589,400,000	294,700,000
Total CLN592 SPOT									2,764,286,000,000.00	589,400,000	294,700,000
Total For CLN592									2,764,286,000,000.00	589,400,000	294,700,000
CLN592 On 24/11/2024 Spot Bond					0.00000	100.51438			0.00	0	0
Total CLN593 SPOT									0.00	0	0
Total For CLN593									0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.17669			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	101.69800			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	100.51438			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	100.95917			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	101.69601			0.00	0	0
Total CLN598 SPOT									0.00	0	0
Total For CLN598									0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.13728			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	99.95417			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	99.95417			0.00	0	0
Total CLN601 SPOT									0.00	0	0
Total For CLN601									0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.28374			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	100.98165			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	100.97211				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	100.80138				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	100.76960				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	100.63435				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	100.46309				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	101.12498	9.32000	101.04421				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	100.31651				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond					0.00000	100.18214				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 18/04/2028 Spot Bond			8.56000	100.72313	8.56000	100.70006				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 20/09/2019 Spot Bond					0.00000	99.91050				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF14 On 20/06/2020 Spot Bond					0.00000	99.90651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF15 On 17/08/2021 Spot Bond					0.00000	100.69910				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.36000	115.50505	8.36000	115.47920				0.00	0	300,000,000
Total COJ05 SPOT										0.00	0	300,000,000
Total For COJ05										0.00	0	300,000,000
COJ07 On 23/03/2021 Spot Bond			8.23500	103.38732	8.23500	103.36465				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.81500	110.65698	9.81500	110.62802				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.74000	108.23414	8.74000	108.20885				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.39500	103.30587	9.39500	103.27996				0.00	0	214,400,000
Total COT01 SPOT										0.00	0	214,400,000
Total For COT01										0.00	0	214,400,000
COT02 On 03/04/2028 Spot Bond			10.95000	100.54860	10.95000	100.51931				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			10.90500	94.65841	10.90500	94.63095				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.37500	11.37500	11.37500	100.75124				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	99.97818				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.22437				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 On 06/06/2020 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 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 23/09/2019 Spot Bond					0.00000	99.84661				0.00	0	0
Total DENG84 SPOT										0.00	0	0
Total For DENG84										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	99.83547				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 27/09/2019 Spot Bond					0.00000	101.92859				0.00	0	0
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	102.03632				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	102.16738				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	100.02189				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.11386				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.64704				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.11599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DENG92 SPOT									0.00	0	0
Total For DENG92									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	94.90594			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	99.82219			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	100.60933			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	101.96969			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.22500	9.22500	9.22500	108.32286			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.62259			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.00500	103.86756	8.00500	103.84528			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.01000	101.53856	8.01000	101.51696			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	75.24533	100.00000	75.09750			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.29000	105.59269	8.29000	105.56939		163,062,642,000.00	19,669,800	1,749,834,900	
Total DV23 SPOT								163,062,642,000.00	19,669,800	1,749,834,900	
Total For DV23								163,062,642,000.00	19,669,800	1,749,834,900	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.99061	100.00000	15.95542		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.99061	100.00000	15.95542		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			8.46000	105.23362	8.46000	105.20993				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.77439	9.69000	100.74848				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.77439	9.69000	100.74848				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.85500	96.41996	10.85500	96.39227				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	100.80649	10.10000	100.77951				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.80649	10.10000	100.77951				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.51531				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	101.99609				0.00	0	8,000,000,000
Total DVF20B SPOT										0.00	0	8,000,000,000
Total For DVF20B										0.00	0	8,000,000,000
DVF20C On 31/08/2020 Spot Bond					0.00000	100.47757				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	101.42899				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.42688				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	102.45134				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.12431				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	101.24218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.31012				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	102.28304				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	101.82028				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	101.85961				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.30144				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.31839				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2L On 31/05/2026 Spot Bond					0.00000	100.32549				0.00	0	0
Total DVFB26 SPOT										0.00	0	0
Total For DVFB26										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	57.61280	100.00000	57.48598				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			8.21000	106.06559	8.21000	106.04240				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			8.26000	110.61889	8.26000	110.59456				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			7.86500	100.93198	7.86500	100.91104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ECN20 SPOT									0.00	0	0
Total For ECN20									0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.96500	104.04216	7.96500	104.01983			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			8.87000	104.01104	8.87000	103.98624			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			4.65000	102.61633	4.65000	102.59117			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.38000	94.00922	4.38000	93.98698			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.43153	2.25000	126.40882			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			4.27000	130.30109	4.27000	130.27064			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			4.29000	115.86425	4.29000	115.83713			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			4.14000	114.73627	4.14000	114.70987			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			4.31000	104.88143	4.31000	104.85674			0.00	0	0
Total EL31 SPOT									0.00	0	0
Total For EL31									0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.35000	95.65932	4.35000	95.63677			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	126.43153	2.25000	126.40882			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	108.49515				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	106.78304				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.68500	103.79651	7.68500	103.77525				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.65500	104.39598	7.65500	104.37444				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			9.90500	104.21891	9.90500	104.19153				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.65500	10.65500	10.65500	98.23241				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.70500	10.70500	10.70500	104.23741				0.00	0	999,999,900
Total EMM05 SPOT										0.00	0	999,999,900
Total For EMM05										0.00	0	999,999,900
EMM06 On 23/06/2025 Spot Bond			10.05500	10.05500	10.05500	102.83148				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			9.90500	9.90500	9.90500	103.76119				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			10.97500	10.97500	10.97500	86.45733				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	101.51464				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.41024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.15317				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.34135				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.15867				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	100.08493				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.32579				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.05075				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.62416				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	101.53470				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	100.45225				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.29018				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF015 SPOT									0.00	0	0
Total For EPF015									0.00	0	0
EPF015 On 07/09/2021 Spot Bond					0.00000	100.15800			0.00	0	0
Total EPF016 SPOT									0.00	0	0
Total For EPF016									0.00	0	0
EPF016 On 07/09/2023 Spot Bond					0.00000	100.16084			0.00	0	0
Total EPF017 SPOT									0.00	0	0
Total For EPF017									0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	100.06633			0.00	0	0
Total EPF018 SPOT									0.00	0	0
Total For EPF018									0.00	0	0
EPF018 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		750,000,000,000,000.00	7,500,000,000	10,000,000,000	
Total EPF019 SPOT								50,000,000,000,000.00	7,500,000,000	10,000,000,000	
Total For EPF019								50,000,000,000,000.00	7,500,000,000	10,000,000,000	
EPF019 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF04U SPOT								0.00	0	0	
Total For EPF04U								0.00	0	0	
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF05U SPOT								0.00	0	0	
Total For EPF05U								0.00	0	0	
EPF05U On 28/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF07U SPOT								0.00	0	0	
Total For EPF07U								0.00	0	0	
EPF07U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF08U SPOT								0.00	0	0	
Total For EPF08U								0.00	0	0	
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF09U SPOT								0.00	0	0	
Total For EPF09U								0.00	0	0	
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF10U SPOT								0.00	0	0	
Total For EPF10U								0.00	0	0	
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EPF11U SPOT								0.00	0	0	
Total For EPF11U								0.00	0	0	
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond					0.00000	100.97282				0.00	0	0
Total EPFC41 SPOT										0.00	0	0
Total For EPFC41										0.00	0	0
EPFC4:On 04/03/2020 Spot Bond					0.00000	100.26288				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4:On 03/10/2019 Spot Bond					0.00000	101.60205				0.00	0	0
Total EPFC43 SPOT										0.00	0	0
Total For EPFC43										0.00	0	0
EPFC4:On 12/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			270,000,000,000,000.00	2,700,000,000	10,500,000,000	
Total EPFC44 SPOT									'0,000,000,000,000.00	2,700,000,000	10,500,000,000	
Total For EPFC44									'0,000,000,000,000.00	2,700,000,000	10,500,000,000	
EQS06 On 09/04/2020 Spot Bond					0.00000	101.64444				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.32926				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	100.29892				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	100.30408				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	100.66702				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	100.64806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3B7 SPOT									0.00	0	0
Total For ERS3B7									0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.69727			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	100.65184			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.14885			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.64807			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.67075			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2:On 17/05/2022 Spot Bond					0.00000	100.64205			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2:On 17/11/2022 Spot Bond					0.00000	100.63289			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.46000	105.86191	8.46000	105.83807		409,875,156,000.00	48,448,600	2,529,224,300	
Total ES23 SPOT								409,875,156,000.00	48,448,600	2,529,224,300	
Total For ES23								409,875,156,000.00	48,448,600	2,529,224,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.44218	10.00000	101.41529		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.37500	96.26358	9.37500	96.23948		784,861,875,000.00	83,718,600	2,251,859,300	
Total ES26 SPOT								784,861,875,000.00	83,718,600	2,251,859,300	
Total For ES26								784,861,875,000.00	83,718,600	2,251,859,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.59756	7.85000	103.57577		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.63000	77.50605	10.73500	76.85785			987,405,818,000.00	92,888,600	50,320,000,000
Total ES33 SPOT									987,405,818,000.00	92,888,600	50,320,000,000
Total For ES33									987,405,818,000.00	92,888,600	50,320,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.04047	7.50000	100.02023			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.09000	82.03028	11.09000	82.00609			526,173,922,000.00	47,445,800	1,210,000,000
Total ES42 SPOT									526,173,922,000.00	47,445,800	1,210,000,000
Total For ES42									526,173,922,000.00	47,445,800	1,210,000,000
ES42/R On 25/04/2042 Spot Bond			8.50000	103.35287	8.50000	103.32937			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	101.38647			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.06536			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.06721			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	99.91001			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	99.90658			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	11.92040	100.00000	11.89152			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 FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.40071	100.00000	19.35371				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.04009				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.81486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.93636				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	100.63903				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	100.75442				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	100.77593				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.28843				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.64841				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNT017 On 17/09/2019 Spot Bond					0.00000	101.80600				0.00	0	0
Total FNT017 SPOT										0.00	0	0
Total For FNT017										0.00	0	0
FNT018 On 03/10/2019 Spot Bond					0.00000	101.16252				0.00	0	0
Total FNT018 SPOT										0.00	0	0
Total For FNT018										0.00	0	0
FNT019 On 16/10/2019 Spot Bond					0.00000	100.74055				0.00	0	0
Total FNT019 SPOT										0.00	0	0
Total For FNT019										0.00	0	0
FNT020 On 05/11/2019 Spot Bond					0.00000	100.48384				0.00	0	0
Total FNT020 SPOT										0.00	0	0
Total For FNT020										0.00	0	0
FNTB10 On 16/09/2019 Spot Bond					0.00000	103.88849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNTB10 SPOT										0.00	0	0
Total For FNTB10										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond					0.00000	102.79452				0.00	0	0
Total FNTD10 SPOT										0.00	0	0
Total For FNTD10										0.00	0	0
FNTE10 On 22/11/2019 Spot Bond					0.00000	102.32992				0.00	0	0
Total FNTE10 SPOT										0.00	0	0
Total For FNTE10										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	100.74986				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	101.05732				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	100.39600				0.00	0	0
Total FNZ002 SPOT										0.00	0	0
Total For FNZ002										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.46106				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.05500	10.05500	10.05500	102.78175				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	101.34528				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	103.51784				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	105.80176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	105.58083				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			10.05500	108.50092	10.05500	108.47185				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	104.99382				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	102.67656				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	105.57676				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.00196				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.52317				0.00	0	500,000,000
Total FRB24 SPOT										0.00	0	500,000,000
Total For FRB24										0.00	0	500,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.91161				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	100.39939				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.93500	104.14869	9.93500	104.12110				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRB122 On 31/01/2022 Spot Bond			3.37500	158.49311	3.37500	158.45988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.63000	3.63000	3.63000	296.42246				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.92500	3.92500	3.92500	131.54266				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			4.10000	179.71456	4.10000	179.67329				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			4.33000	4.33000	4.33000	94.61090				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			4.49000	4.49000	4.49000	207.91121				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			5.01500	87.85378	5.01500	87.83145				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.88000	90.34491	4.88000	90.32226				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			7.63000	7.63000	7.63000	91.41059				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.39000	8.39000	8.39000	66.13004				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.43000	8.43000	8.43000	65.36050				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.87000	4.87000	4.87000	125.49877				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	100.78897				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	93.91072				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	109.91100	10.00000	109.88200				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.68882				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.97330				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
FRC21: On 07/11/2019 Spot Bond					0.00000	101.00847				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.02931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.02500	156.18192	4.02500	156.14646				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.66110				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.88500	153.18768	4.88500	153.14940				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	99.85462				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	104.40726				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	110.48097				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	104.53579				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	110.76138				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	110.17348				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.50957				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	104.41806				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.13633				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	104.18728				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	103.10459				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	102.48449				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	104.29928				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	101.33212				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	109.55163				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	102.47652				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	100.96115				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.00023				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	102.08613				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.52840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC257 On 27/03/2020 Spot Bond					0.00000	101.88436				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC258 On 08/05/2020 Spot Bond					0.00000	101.29643				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC261 On 10/10/2020 Spot Bond					0.00000	101.62413				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.53876				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC264 On 13/07/2020 Spot Bond					0.00000	101.79618				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC265 On 20/06/2021 Spot Bond					0.00000	99.88666				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	103.92557				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC269 On 21/10/2019 Spot Bond					0.00000	101.22130				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC270 On 16/11/2019 Spot Bond					0.00000	100.67791				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC272 On 30/01/2023 Spot Bond					0.00000	101.18275				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.22854				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	103.65294	9.80000	103.62600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274: On 12/12/2020 Spot Bond					0.00000	100.08744				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275: On 12/12/2020 Spot Bond					0.00000	100.08765				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond					0.00000	100.27418				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	101.80244				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	100.61913				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	99.90072				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	104.61987				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282: On 26/01/2021 Spot Bond					0.00000	102.24151				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283: On 11/11/2024 Spot Bond					0.00000	101.03217				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	99.99380				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	102.85366				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286: On 01/02/2020 Spot Bond					0.00000	101.12131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	101.12131				0.00	0	1,400,000,000
Total FRC288 SPOT										0.00	0	1,400,000,000
Total For FRC288										0.00	0	1,400,000,000
FRC288 On 20/12/2022 Spot Bond					0.00000	99.90966				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	99.89755				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	101.40937				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	99.95562				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	101.38670				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.37039				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	100.83650				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	100.80891				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	100.81781				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	100.69975				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	99.88990				0.00	0	0

Contract 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	101.44797				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	100.33469				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30(On 11/11/2024 Spot Bond					0.00000	100.95487				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	100.46882				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	101.79600				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	101.11626				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	100.45664				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	100.76288				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	100.46063				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	99.91092				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	99.90191				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	100.52490				0.00	0	0

Contract 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
FRC31:On 23/02/2021 Spot Bond					0.00000	100.52490				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31:On 20/06/2024 Spot Bond					0.00000	99.89528				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31:On 23/02/2021 Spot Bond					0.00000	99.97938				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.66500	4.66500	4.66500	153.90926				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			4.60500	4.60500	4.60500	154.11732				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			4.58500	4.58500	4.58500	154.18673				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16:On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17:On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19:On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20:On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23:On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24:On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.04000	85.56546	5.04000	85.54353				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.95500	98.17174	4.95500	98.14702				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.05477				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.39576				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.36852				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.44043				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ23 SPOT										0.00	0	400,000,000
Total For FRJ23										0.00	0	400,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.75094				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.25307				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.26571				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.60268				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	100.78117				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			3.82800	3.82800	3.82800	104.49899				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.20000	4.20000	4.20000	109.11068				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.22354				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.22354				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.34000	106.99531	4.34000	106.97012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.34000	211.36175	4.34000	211.31186				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			5.13000	95.82420	5.13000	95.79965				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			4.37000	4.37000	4.37000	210.62631				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.42000	128.36711	4.42000	128.33661				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	117.12824	3.70500	117.10265				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.73000	101.29375	4.73000	101.26885				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.49000	207.96116	4.49000	207.91121				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.54000	206.84248	4.54000	206.79254				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.95000	163.86598	3.95000	115.01875				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.57000	206.17483	4.57000	206.12488				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.70000	88.63984	5.70000	88.61578				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.17000	166.12120	5.17000	166.07831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.23000	94.51352	5.23000	94.48905				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.69000	172.06656	4.69000	172.02431				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.75000	171.31007	4.75000	171.26775				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.08000	195.21900	5.08000	195.16906				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	102.83690				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.16000	95.42868	5.16000	95.40414				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.41500	5.41500	5.41500	92.12179				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.96000	98.10370	4.96000	98.07899				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			4.56000	173.71887	4.56000	173.67684				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			4.85000	200.06898	4.85000	200.01902				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			4.69000	172.06656	4.69000	172.02431				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			4.69000	172.06656	4.69000	172.02431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.98000	168.44566	4.98000	168.40303				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			4.72000	126.46778	4.72000	126.43672				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			3.72500	157.24341	3.72500	157.20896				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.04000	167.70758	5.04000	167.66486				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			5.08000	167.21760	5.08000	167.17482				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			4.69000	126.65627	4.69000	126.62527				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			4.50000	174.48767	4.50000	174.44573				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			5.09000	5.09000	5.09000	167.05258				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	12.92300				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	14.90856				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	17.82175				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	20.52709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.97410				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	13.56851				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	16.10921				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	18.45333				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	10.89567				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	10.88299				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.19656				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	19.20540				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	101.48678				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	101.57946				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	14.47232				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	14.47231				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	17.22900				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	99.95446				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 19/09/2019 Spot Bond					0.00000	101.90228				0.00	0	0
Total FRS181 SPOT										0.00	0	0
Total For FRS181										0.00	0	0
FRS181 On 27/09/2025 Spot Bond					0.00000	102.10525				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	98.53817				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	99.56605				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 20/11/2019 Spot Bond					0.00000	111.80766				0.00	0	0
Total FRS185 SPOT										0.00	0	0
Total For FRS185										0.00	0	0
FRS185 On 23/01/2024 Spot Bond					0.00000	107.58234				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	117.69185				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	112.63116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	111.80670				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS19(On 16/03/2020 Spot Bond					0.00000	109.76714				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS19(On 19/03/2020 Spot Bond					0.00000	101.78578				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19(On 23/03/2020 Spot Bond					0.00000	108.11706				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19(On 19/06/2026 Spot Bond					0.00000	54.69984				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19(On 19/06/2026 Spot Bond					0.00000	45.40541				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19(On 05/08/2024 Spot Bond					0.00000	100.94369				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19(On 03/08/2020 Spot Bond					0.00000	102.73825				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19(On 05/08/2025 Spot Bond					0.00000	101.02890				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20(On 12/08/2025 Spot Bond					0.00000	100.85732				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20(On 06/08/2025 Spot Bond					0.00000	100.50646				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20(On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	100.00000				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			100.00000	100.00000	100.00000	100.00000				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			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.43000	3.43000	3.43000	298.63976				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			3.32000	3.32000	3.32000	299.86778				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			4.04000	4.04000	4.04000	291.93874				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			3.51500	157.99177	3.51500	157.95804				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.15663				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			3.21500	159.06849	3.21500	159.03582				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	101.00638				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.18000	102.28149	4.18000	102.25785				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			3.86000	76.38321	3.86000	109.29686				0.00	0	0

Contract 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			3.88000	3.88000	3.88000	131.83860			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.91000	3.91000	3.91000	131.64122			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			4.23000	4.23000	4.23000	289.88866			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.33800	103.27501	7.33800	103.25449			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.43000	105.33058	7.43000	105.30959			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			7.91000	7.91000	7.91000	99.86085			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.16000	113.73001	8.16000	113.70516			0.00	0	1,000,000,000
Total FRX24 SPOT									0.00	0	1,000,000,000
Total For FRX24									0.00	0	1,000,000,000
FRX25 On 26/07/2025 Spot Bond			9.15500	104.03341	9.15500	104.00811			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.62500	108.92507	8.62500	108.89994			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.68500	108.42267	8.68500	108.39735		86,850,000,000,000.00	10,000,000,000	5,000,000,000	
Total FRX27 SPOT								16,850,000,000,000.00	10,000,000,000	5,000,000,000	
Total For FRX27								16,850,000,000,000.00	10,000,000,000	5,000,000,000	
FRX28 On 26/07/2028 Spot Bond			9.00500	108.14102	9.00500	108.11514			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.35000	103.86989	9.35000	103.84410			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.47500	100.85556	9.47500	100.83019			22,171,500,000,000.00	2,340,000,000	1,170,000,000
Total FRX31 SPOT									22,171,500,000,000.00	2,340,000,000	1,170,000,000
Total For FRX31									22,171,500,000,000.00	2,340,000,000	1,170,000,000
FRX32 On 31/03/2032 Spot Bond			9.51500	112.14671	9.51500	112.11822			380,600,000,000.00	40,000,000	20,000,000
Total FRX32 SPOT									380,600,000,000.00	40,000,000	20,000,000
Total For FRX32									380,600,000,000.00	40,000,000	20,000,000
FRX45 On 14/04/2045 Spot Bond			10.45500	81.64864	10.45500	81.62591			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.69290			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.76779			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.56559				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.95382				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	100.40439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.61580				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.66779				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.24491				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.48055				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.48621				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.52297				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.56814				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.59634				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.72714	4.15000	102.70340				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	102.66865				0.00	0	6,000,000,000
Total GRT07 SPOT										0.00	0	6,000,000,000
Total For GRT07										0.00	0	6,000,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.78486				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.30510				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	101.86762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.34354				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	101.78345				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	102.84140				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			8.80000	108.77492	8.80000	108.74933				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.34724				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.01115				0.00	0	6,000,000,000
Total GRT19 SPOT										0.00	0	6,000,000,000
Total For GRT19										0.00	0	6,000,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	102.97103				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.70500	104.72354	9.70500	104.69643				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	101.45476				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.70440				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	100.15683				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	100.24963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.47722				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	102.01130				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.12914				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.13230				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	100.57247				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.43167				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	101.39567				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	101.42978				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	101.48036				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	101.89530				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T2U On 02/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T2U SPOT										0.00	0	0
Total For H6T2U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T3U On 02/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T3U SPOT										0.00	0	0
Total For H7T3U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T3 On 05/10/2019 Spot Bond					0.00000	101.64393				0.00	0	0
Total HC2T3 SPOT										0.00	0	0
Total For HC2T3										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.39791				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.08049				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.63311				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	101.65325				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	101.98696				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	101.89748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.18123				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.00004				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.00004				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.71912				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.90799				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	101.83429				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.37000	103.22449	7.37000	103.20420				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	55.42412	100.00000	55.30212				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.82000	294.39981	3.82000	294.33439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.13000	4.13000	4.13000	294.01212			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			4.37000	78.71163	4.37000	95.48164			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			10.61500	91.08684	10.61500	91.06124			0.00	0	690,000,000
Total HWAY34 SPOT									0.00	0	690,000,000
Total For HWAY34									0.00	0	690,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.28255	100.00000	10.25992			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			10.62000	90.78043	10.62000	90.75491			0.00	0	20,000,000,000
Total HWAY35 SPOT									0.00	0	20,000,000,000
Total For HWAY35									0.00	0	20,000,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.28226	100.00000	10.25963			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	99.94569			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.53277			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.17672			0.00	0	4,000,000,000
Total HWF12 SPOT									0.00	0	4,000,000,000
Total For HWF12									0.00	0	4,000,000,000
HWY02 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
l2025 On 31/01/2025 Spot Bond			3.27000	135.95366	3.27000	135.92553		693,488,847,000,000.00	212,076,100,000	245,952,839,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 SPOT									13,488,847,000,000.00	212,076,100,000	245,952,839,100
Total For I2025									13,488,847,000,000.00	212,076,100,000	245,952,839,100
I2029 On 31/03/2029 Spot Bond			3.46000	101.83864	3.46000	101.81701			100,501,260,912,000.00	29,046,607,200	96,216,116,100
Total I2029 SPOT									10,501,260,912,000.00	29,046,607,200	96,216,116,100
Total For I2029									10,501,260,912,000.00	29,046,607,200	96,216,116,100
I2033 On 28/02/2033 Spot Bond			3.54000	101.52813	3.54000	101.50622			118,165,908,000,000.00	33,380,200,000	77,450,801,300
Total I2033 SPOT									18,165,908,000,000.00	33,380,200,000	77,450,801,300
Total For I2033									18,165,908,000,000.00	33,380,200,000	77,450,801,300
I2038 On 31/01/2038 Spot Bond			3.59000	119.08395	3.58000	119.23019			197,755,315,858,000.00	55,085,046,200	240,354,961,900
Total I2038 SPOT									17,755,315,858,000.00	55,085,046,200	240,354,961,900
Total For I2038									17,755,315,858,000.00	55,085,046,200	240,354,961,900
I2046 On 31/03/2046 Spot Bond			3.64000	111.53778	3.64000	111.51354			269,174,272,276,000.00	73,948,975,900	126,552,476,000
Total I2046 SPOT									19,174,272,276,000.00	73,948,975,900	126,552,476,000
Total For I2046									19,174,272,276,000.00	73,948,975,900	126,552,476,000
I2050 On 31/12/2050 Spot Bond			3.65000	114.36350	3.64000	114.56767			152,184,440,645,000.00	41,694,367,300	212,205,639,978
Total I2050 SPOT									12,184,440,645,000.00	41,694,367,300	212,205,639,978
Total For I2050									12,184,440,645,000.00	41,694,367,300	212,205,639,978
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.47781				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.27500	8.27500	8.27500	104.70732				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	100.84892				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.43771				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.29168				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond					0.00000	100.55990				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.89000	293.63535	3.89000	293.56956				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.21962				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	100.77768				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	100.58067				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	100.93446				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	100.59674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	99.91736				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.19238				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	100.70729				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	101.50490				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.90383				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	100.75539				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	101.68762				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	101.56210				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	100.62261				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	101.52062				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	100.83857				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	100.78724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	165,100,000,000
Total IBL133 SPOT									10,000,000,000,000.00	100,000,000,000	165,100,000,000
Total For IBL133									10,000,000,000,000.00	100,000,000,000	165,100,000,000
IBL36 On 31/01/2022 Spot Bond			3.26500	3.26500	3.26500	158.85555			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	109.91100	10.00000	109.88200			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.11500	100.93218	8.11500	100.91033			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.87500	102.13765	7.87500	102.11622			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			8.92000	105.63438	8.92000	105.60934			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	101.49829			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			3.36500	158.52899	3.36500	158.49579			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	101.10170			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.39836			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.01000	105.89609	9.01000	105.87073			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.74161				0.00	16,000,000,000	8,000,000,000
Total IBL86 SPOT										0.00	16,000,000,000	8,000,000,000
Total For IBL86										0.00	16,000,000,000	8,000,000,000
IBL88 On 20/05/2021 Spot Bond			7.85500	107.13974	7.85500	107.11731				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	36.52044	100.00000	36.44005				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	100.52253				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.58569				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.24313				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	99.85929				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	101.76656				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.56621				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.70000	103.65993	8.70000	103.63543				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.76304	100.00000	9.74156				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.90500	103.80803	7.90500	103.78604				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.63001				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.00500	105.20464	9.00500	105.17945				0.00	0	10,000,000,000
Total IDCG06 SPOT										0.00	0	10,000,000,000
Total For IDCG06										0.00	0	10,000,000,000
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.79184				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			11.35500	103.37036	11.35500	103.32767				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.45309				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.25834				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			9.50500	109.69121	9.50500	109.66339				0.00	0	6,000,000,000
Total IDCG11 SPOT										0.00	0	6,000,000,000
Total For IDCG11										0.00	0	6,000,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.73059				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	101.97252				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	100.79123				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	101.24881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG1€ On 12/11/2025 Spot Bond					0.00000	101.41858				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.92262				0.00	0	10,000,000,000
Total IDCG17 SPOT										0.00	0	10,000,000,000
Total For IDCG17										0.00	0	10,000,000,000
IDCG1€ On 12/03/2022 Spot Bond					0.00000	100.08323				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG1€ On 12/03/2024 Spot Bond					0.00000	100.08703				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP0€ On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.65465				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.00002				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.54701	100.00000	7.53031				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.40500	103.64756	8.40500	103.62424				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.01500	104.81361	8.01500	104.79110				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN410U SPOT										0.00	0	0
Total For IN410U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.33539				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.06865				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.14560				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2020 Spot Bond					0.00000	100.42313				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond					0.00000	88.66921				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.01831				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.25792				0.00	0	8,000,000
Total INLV01 SPOT										0.00	0	8,000,000
Total For INLV01										0.00	0	8,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	102.55929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.83911				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			10.15500	104.59199	10.15500	104.56384				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	103.12154				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC26U SPOT										0.00	0	0
Total For IPC26U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.28055				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.15489				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	99.97737				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	101.99567				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	102.01865				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	102.04163				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	99.97859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.65152				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.00015				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	100.99474				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	101.51668				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	100.82952				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	100.83878				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	101.97394				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	102.42341				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.88318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC25 On 25/10/2019 Spot Bond					0.00000	101.06436				0.00	0	0
Total IPFC25 SPOT										0.00	0	0
Total For IPFC25										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.35688	2.75000	100.34944				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			6.65000	149.23715	6.65000	149.19280				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	102.09836				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.27000	5.27000	5.27000	123.03592				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.27000	5.27000	5.27000	123.03592				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.04034				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	102.69933				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			10.05500	104.31046	10.05500	104.28266				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	108.45429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	101.71520				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	99.79684				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.46500	5.46500	5.46500	151.16821				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	106.56125				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.40500	108.38761	10.40500	108.35773				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	105.68595				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.29500	10.29500	10.29500	108.18069				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	101.41878				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			4.41500	154.81518	4.41500	154.77843				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	101.96849				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	99.88445				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV142U SPOT									0.00	0	0
Total For IV142U									0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		050,000,000,000,000.00	20,500,000,000	20,500,000,000	
Total IV164U SPOT								50,000,000,000,000.00	20,500,000,000	20,500,000,000	
Total For IV164U								50,000,000,000,000.00	20,500,000,000	20,500,000,000	
IV19A On 31/03/2028 Spot Bond			5.35000	163.95334	5.35000	163.91020			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA957 On 12/09/2019 Spot Bond			7.15000	7.15000	7.15000	7.15000			0.00	0	0
Total IVA957 SPOT									0.00	0	0
Total For IVA957									0.00	0	0
IVA958 On 19/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.84353			0.00	0	0
Total IVA958 SPOT									0.00	0	0
Total For IVA958									0.00	0	0
IVA959 On 26/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.70703			0.00	0	0
Total IVA959 SPOT									0.00	0	0
Total For IVA959									0.00	0	0
IVA961 On 10/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.43513			0.00	0	0
Total IVA961 SPOT									0.00	0	0
Total For IVA961									0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.15000	7.15000	7.15000	99.29973			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA962 SPOT										0.00	0	0
Total For IVA962										0.00	0	0
IVA963 On 24/10/2019 Spot Bond			7.25000	7.25000	7.25000	99.15312				0.00	0	0
Total IVA963 SPOT										0.00	0	0
Total For IVA963										0.00	0	0
IVA964 On 31/10/2019 Spot Bond			7.25000	7.25000	7.25000	99.01662				0.00	0	0
Total IVA964 SPOT										0.00	0	0
Total For IVA964										0.00	0	0
IVA965 On 07/11/2019 Spot Bond			7.25000	7.25000	7.25000	98.88048				0.00	0	0
Total IVA965 SPOT										0.00	0	0
Total For IVA965										0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.35000	7.35000	7.35000	98.72763				0.00	0	0
Total IVA966 SPOT										0.00	0	0
Total For IVA966										0.00	0	0
IVA969 On 05/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.31716				0.00	0	0
Total IVA969 SPOT										0.00	0	0
Total For IVA969										0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.35000	7.35000	7.35000	98.18109				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		110,000,000,000,000.00		41,100,000,000	41,100,000,000	
Total IVA975 SPOT								10,000,000,000,000.00		41,100,000,000	41,100,000,000	
Total For IVA975								10,000,000,000,000.00		41,100,000,000	41,100,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				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	101.87652				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			7.92500	103.78718	7.92500	103.76527				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	100.62974				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	102.32155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.01649				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	100.52305				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.77500	107.01416	8.77500	106.98906				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	101.98174				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.25385				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	102.01328				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.16964				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.06827				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	101.99226				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	101.49547				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.42500	105.24630	8.42500	105.22270				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	100.64762				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.00011				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	100.79499				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC133 On 06/12/2019 Spot Bond			8.02000	8.02000	8.02000	102.19122				0.00	0	0
Total IVC133 SPOT										0.00	0	0
Total For IVC133										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.15004				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.36477				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	101.24368				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.45489				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC138 On 17/09/2019 Spot Bond					0.00000	99.97944				0.00	0	0
Total IVC138 SPOT										0.00	0	0
Total For IVC138										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.70985				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.30588				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.22579				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.29434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	99.84858				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.07013				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.06973				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC150 On 17/09/2019 Spot Bond					0.00000	99.97839				0.00	0	0
Total IVC150 SPOT										0.00	0	0
Total For IVC150										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	99.99961				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	100.93233				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.28981				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	100.42099				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	101.69799				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	101.89531				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC159 SPOT									0.00	0	0
Total For IVC159									0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.66386			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	100.88768			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	100.65183			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	99.97720			0.00	0	0
Total IVC163 SPOT									0.00	0	0
Total For IVC163									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.36712				0.00	0	45,000,000,000
Total IVF407 SPOT										0.00	0	45,000,000,000
Total For IVF407										0.00	0	45,000,000,000
IVF68U On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF68U SPOT										0.00	0	0
Total For IVF68U										0.00	0	0
IVF69U On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF69U SPOT										0.00	0	0
Total For IVF69U										0.00	0	0
IVF70U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF70U SPOT										0.00	0	0
Total For IVF70U										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.30470				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	99.89487				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.97123				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.13000	107.99498	8.13000	107.97146				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	100.55103				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	100.50896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01(On 15/09/2020 Spot Bond					0.00000	100.28530				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.33908				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	100.48352				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	101.41375				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.58782				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	101.95454				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			9.49500	127.42679	9.49500	127.39467				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.16290				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			7.92500	103.19674	7.92500	103.17468				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.62000	102.85812	9.62000	102.83152				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.54846	9.71000	100.52282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	105.19964				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.62017				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.20517				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.10010				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.46000	106.94432	8.46000	106.92010				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	100.85967				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.43842				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.83000	110.34471	8.83000	110.31866			13,598,200,000,000.00	1,540,000,000	6,000,000,000	
Total LBK24 SPOT									13,598,200,000,000.00	1,540,000,000	6,000,000,000	
Total For LBK24									13,598,200,000,000.00	1,540,000,000	6,000,000,000	
LBK26 On 23/03/2021 Spot Bond					0.00000	100.26003				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.19818				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.01000	106.72542	10.01000	106.69710				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.58500	106.21783	8.58500	106.19344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	99.91526				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	100.51732				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.94797				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	100.79036				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	102.00728				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	99.81318				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	99.79615				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.50500	102.26479	7.50500	102.24432				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	100.90418				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			8.86000	108.12731	8.86000	108.10171				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.88770				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.85353				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.58549				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	101.72622				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC11L On 16/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC11U SPOT										0.00	0	0
Total For LHC11U										0.00	0	0
LHC12L On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC12U SPOT										0.00	0	0
Total For LHC12U										0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			12.45500	105.07050	12.45500	105.03535				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.19899				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.06144				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.18926				0.00	1,000,000,000	1,000,000,000
Total LHL28 SPOT										0.00	1,000,000,000	1,000,000,000
Total For LHL28										0.00	1,000,000,000	1,000,000,000
LOM01 On 25/11/2019 Spot Bond					0.00000	100.99656				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.42290				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.63337				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	100.79184				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	100.71571				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ12 On 04/11/2019 Spot Bond					0.00000	100.89845				0.00	0	0
Total MAQ129 SPOT										0.00	0	0
Total For MAQ129										0.00	0	0
MAQ13 On 09/12/2019 Spot Bond					0.00000	100.14758				0.00	0	0
Total MAQ131 SPOT										0.00	0	0
Total For MAQ131										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.04359				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ14 On 14/10/2019 Spot Bond					0.00000	99.44136				0.00	0	0
Total MAQ148 SPOT										0.00	0	0
Total For MAQ148										0.00	0	0
MAQ15 On 28/11/2019 Spot Bond					0.00000	98.58045				0.00	0	0
Total MAQ153 SPOT										0.00	0	0
Total For MAQ153										0.00	0	0
MAQ15 On 19/09/2019 Spot Bond					0.00000	99.94220				0.00	0	0
Total MAQ155 SPOT										0.00	0	0
Total For MAQ155										0.00	0	0
MAQ15 On 30/09/2019 Spot Bond					0.00000	99.73504				0.00	0	0
Total MAQ156 SPOT										0.00	0	0
Total For MAQ156										0.00	0	0
MAQ15 On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ157 SPOT										0.00	0	0
Total For MAQ157										0.00	0	0
MAQ15 On 09/10/2019 Spot Bond					0.00000	99.57513				0.00	0	0
Total MAQ158 SPOT										0.00	0	0
Total For MAQ158										0.00	0	0
MBF05:On 28/09/2019 Spot Bond					0.00000	101.88065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	102.14202				0.00	0	2,500,000,000
Total MBF055 SPOT										0.00	0	2,500,000,000
Total For MBF055										0.00	0	2,500,000,000
MBF05: On 28/08/2020 Spot Bond					0.00000	100.62963				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	100.85398				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	100.61477				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.14572				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.15105				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	101.52551				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	100.46593				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03: On 02/11/2022 Spot Bond					0.00000	101.01641				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	100.52813				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	100.53782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.42382				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	101.14444				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	101.08751				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04: On 27/09/2021 Spot Bond					0.00000	101.80679				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	101.82892				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	100.56839				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	100.46296				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	101.80681				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	101.82895				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	100.52708				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			8.25500	8.25500	8.25500	99.90961				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	112.15123				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.00500	102.85821	8.00500	102.83627			3,202,000,000,000.00	400,000,000	800,000,000
Total MMIG02 SPOT									3,202,000,000,000.00	400,000,000	800,000,000
Total For MMIG02									3,202,000,000,000.00	400,000,000	800,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.58894			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			10.95500	10.95500	10.95500	102.52327			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.26000	105.03505	9.26000	105.00922			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.44289			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	99.95548			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	112.23014			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	102.22833			0.00	204,000,000	102,000,000
Total MTN06 SPOT									0.00	204,000,000	102,000,000
Total For MTN06									0.00	204,000,000	102,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	103.20525			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	102.23867			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	102.74096			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	103.55173			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.67215				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	99.96507				0.00	0	8,000,000,000
Total MTN12 SPOT										0.00	0	8,000,000,000
Total For MTN12										0.00	0	8,000,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	100.29083				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	100.81061				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	100.82947				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.38658				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.39749				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.41013				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.30227				0.00	0	12,000,000,000
Total MTN19 SPOT										0.00	0	12,000,000,000
Total For MTN19										0.00	0	12,000,000,000
MTN20 On 07/09/2026 Spot Bond					0.00000	100.31083				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	100.76794				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	100.27794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	100.68631				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.61025				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	100.60359				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										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	100.08315				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.09745				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.07947				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	99.90703				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	99.88860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.10001				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	99.92008				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	99.91549				0.00	0	6,000,000,000
Total N7B25 SPOT										0.00	0	6,000,000,000
Total For N7B25										0.00	0	6,000,000,000
N7C25 On 20/03/2022 Spot Bond					0.00000	99.89956				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	99.88608				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	99.87370				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			8.38000	102.36859	8.38000	102.34576				0.00	0	8,000,000,000
Total NAM01 SPOT										0.00	0	8,000,000,000
Total For NAM01										0.00	0	8,000,000,000
NAM02 On 29/06/2020 Spot Bond			7.39500	103.71696	7.39500	103.69639				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			8.86000	105.12645	8.86000	105.10169				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			9.95500	104.03370	9.95500	104.00624				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.38810				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	101.07872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.09303				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.58000	104.19965	7.58000	104.17858				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.15000	103.07999	7.15000	103.06031				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	99.95019	9.38000	99.92530				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.66000	103.87088	8.66000	103.84696				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14 On 25/06/2021 Spot Bond			7.47500	105.06946	7.47500	105.04840				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15 On 11/02/2022 Spot Bond			7.72500	103.16297	7.72500	103.14173				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16 On 12/02/2025 Spot Bond			8.60500	104.45592	8.60500	104.43202				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			8.69500	110.20736	8.69500	110.18173				0.00	0	1,945,000,000
Total NBK17A SPOT										0.00	0	1,945,000,000
Total For NBK17A										0.00	0	1,945,000,000
NBK18 On 01/06/2020 Spot Bond			8.34500	103.32359	8.34500	103.30051				0.00	0	100,000,000
Total NBK18A SPOT										0.00	0	100,000,000
Total For NBK18A										0.00	0	100,000,000
NBK19 On 01/06/2022 Spot Bond			8.25500	106.11818	8.25500	106.09473				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20 On 01/06/2026 Spot Bond			8.95500	109.99909	8.95500	109.97277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	102.07029				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			9.71500	106.59078	9.71500	106.56331				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			8.24000	108.30530	8.24000	108.28153				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			9.22500	110.24116	9.22500	110.21416				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.88511				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.30500	112.75353	9.30500	112.72567				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	100.81514				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			8.56000	8.56000	8.56000	106.96587				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	103.55629				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	18.86396	100.00000	18.82244				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	104.52031				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.51500	111.83173	9.51500	111.80348				0.00	0	0

Contract 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	0
Total For NBK27A									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			8.20000	107.13892	8.20000	107.11553			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.15368			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			8.95500	109.14878	8.95500	109.12279			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			8.19500	105.84504	8.19500	105.82194			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.58177			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			8.23000	107.40369	8.23000	107.38016			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	100.68574			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	101.88334			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	102.55226			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	105.21042			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.32836			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			10.73000	10.73000	10.73000	59.37176			0.00	0	0

Contract 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	105.50502				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.77302				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.57486				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	102.72636				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	100.89990				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	101.62942				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	101.91782				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	102.56214				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	100.77269				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.14785				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.19466				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	100.57776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.62815				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.99495				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	100.61336				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	102.19073				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.01409				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.03150				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.04510				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.06508				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.90828				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.90000	102.62612	9.90000	102.59918				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

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					0.00000	99.90881				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			9.93500	101.89470	9.93500	101.86786				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	99.90828				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	99.90730				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	99.90622				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	99.87959				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	100.43241				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			870,000,000,000,000.00	88,700,000,000	88,700,000,000	
Total NED11U SPOT									'0,000,000,000,000.00	88,700,000,000	88,700,000,000	
Total For NED11U									'0,000,000,000,000.00	88,700,000,000	88,700,000,000	
NED17 On 14/10/2019 Spot Bond					0.00000	101.70150				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	101.67563				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.80345				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			8.55500	104.40647	8.55500	104.38271				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	107.47821				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.53564				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET52 On 23/01/2020 Spot Bond					0.00000	101.21806				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	106.69148				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	104.64920				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	100.60987				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	103.66588				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.74740				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	100.63411				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.79792				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	107.12423				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.77463				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	102.96235				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10 On 15/01/2025 Spot Bond					0.00000	102.67194				0.00	0	89,700,000,000
Total NGT104 SPOT										0.00	0	89,700,000,000
Total For NGT104										0.00	0	89,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				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	104.64879	13.50000	104.61164				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	101.75983				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	101.84365				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.32477				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	101.51513				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	100.53442				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	100.61082				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.08218				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.17567				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.54000	4.54000	4.54000	206.79254				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			4.06000	4.06000	4.06000	180.20593				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI25	On	31/01/2025	Spot Bond			4.02500	4.02500	4.02500	130.88772			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			4.31000	4.31000	4.31000	94.76994			0.00	0	0
Total NI29 SPOT												0.00	0	0
Total For NI29												0.00	0	0
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT												0.00	0	0
Total For NI33												0.00	0	0
NI38	On	31/01/2038	Spot Bond			4.73000	4.73000	4.73000	101.26885			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			4.13000	4.13000	4.13000	130.20401			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			4.52000	4.52000	4.52000	127.69974			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			4.53000	4.53000	4.53000	174.06081			0.00	0	0
Total NILB14 SPOT												0.00	0	0
Total For NILB14												0.00	0	0
NILB15	On	31/03/2028	Spot Bond			4.91000	169.31154	4.91000	169.26898			0.00	0	0
Total NILB15 SPOT												0.00	0	0
Total For NILB15												0.00	0	0
NILB17	On	31/01/2038	Spot Bond			4.44500	105.42295	4.44500	105.39784			0.00	0	0
Total NILB17 SPOT												0.00	0	0
Total For NILB17												0.00	0	0
NMP20	On	24/07/2020	Spot Bond			7.30500	103.03715	7.30500	103.01707			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	101.18273			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN011 On 23/06/2021 Spot Bond					0.00000	99.85655				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	99.92499				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	99.51907				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	108.42290				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.57728				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.61025				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.08938				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.09259				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	102.27600				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	96.39196				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	96.39196				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	97.78920				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	99.19058				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.94000	8.94000	8.94000	101.68186				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	100.68874				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	100.59958				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	100.60032				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	100.57663				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.13500	8.13500	8.13500	102.35972				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	100.59834				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.62726				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	100.61035				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.33500	8.33500	8.33500	102.37159				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.62731				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	100.69458				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			8.05500	116.00998	8.05500	115.98509				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			4.02000	186.07489	4.02000	186.03255				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.25500	115.31467	10.25500	115.28317				0.00	0	6,140,000,000
Total NRA028 SPOT										0.00	0	6,140,000,000
Total For NRA028										0.00	0	6,140,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.64668	100.00000	15.61205				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	101.61060				0.00	20,000,000	10,000,000
Total NTC19 SPOT										0.00	20,000,000	10,000,000
Total For NTC19										0.00	20,000,000	10,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.61530				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.93123				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.27643				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	101.53151				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC24 On 29/03/2021 Spot Bond					0.00000	101.82408				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	100.15574				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.23087				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.61636				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	100.73086				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			7.53000	103.11711	7.53000	103.09614				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.32700				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			8.00000	8.00000	8.00000	100.78169				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.86000	103.16232	8.86000	103.13803				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.10500	103.46506	10.10500	103.43735				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	100.84974				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			8.86000	105.34818	8.86000	105.32309				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML10 On 14/09/2025 Spot Bond			10.20500	105.13121	10.20500	105.10247			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.13809			0.00	840,000,000	420,000,000
Total OML11 SPOT									0.00	840,000,000	420,000,000
Total For OML11									0.00	840,000,000	420,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200			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	100.08923			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM44 On 07/11/2019 Spot Bond					0.00000	100.92997			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									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
PMM47 On 30/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total PMM47 SPOT									0.00	0	0
Total For PMM47									0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.43940			0.00	0	0
Total PMM48 SPOT									0.00	0	0
Total For PMM48									0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.42917			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM51 On 28/02/2022 Spot Bond					0.00000	100.45464			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM52 On 28/11/2019 Spot Bond					0.00000	100.40733			0.00	0	0
Total PMM52 SPOT									0.00	0	0
Total For PMM52									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	100.89443			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	100.62082			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	100.64625			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	100.69708			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	100.70433			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	100.71159			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.08500	115.56712	8.15500	115.13283		983,903,783,563,500.00	3,832,270,103,100	1,073,669,731,000	
Total R186 SPOT								3,903,783,563,500.00	832,270,103,100	1,073,669,731,000	
Total For R186								3,903,783,563,500.00	832,270,103,100	1,073,669,731,000	
R197 On 07/12/2023 Spot Bond			2.82000	305.58668	2.82000	305.52699		19,707,852,000,000.00	6,988,600,000	31,670,174,600	
Total R197 SPOT								19,707,852,000,000.00	6,988,600,000	31,670,174,600	
Total For R197								19,707,852,000,000.00	6,988,600,000	31,670,174,600	
R202 On 07/12/2033 Spot Bond			3.54000	230.68538	3.54000	230.63586		32,649,602,310,000.00	9,223,051,500	286,672,066,000	
Total R202 SPOT								32,649,602,310,000.00	9,223,051,500	286,672,066,000	
Total For R202								32,649,602,310,000.00	9,223,051,500	286,672,066,000	
R2023 On 28/02/2023 Spot Bond			7.19000	102.04396	7.26000	101.81123		154,392,829,682,000.00	438,719,447,800	1,254,494,040,200	
Total R2023 SPOT								154,392,829,682,000.00	438,719,447,800	1,254,494,040,200	
Total For R2023								154,392,829,682,000.00	438,719,447,800	1,254,494,040,200	

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 31/01/2030 Spot Bond			8.86000	95.27070	8.86000	95.24827			861,621,667,848,000.00	1,225,916,666,800	994,843,860,000
Total R2030 SPOT									1,621,667,848,000.00	225,916,666,800	994,843,860,000
Total For R2030									1,621,667,848,000.00	225,916,666,800	994,843,860,000
R2032 On 31/03/2032 Spot Bond			9.22500	96.66907	9.22500	96.64525			878,314,674,030,000.00	420,413,514,800	665,159,500,000
Total R2032 SPOT									8,314,674,030,000.00	420,413,514,800	665,159,500,000
Total For R2032									8,314,674,030,000.00	420,413,514,800	665,159,500,000
R2035 On 28/02/2035 Spot Bond			9.48500	95.51281	9.48500	95.48836			872,662,977,974,000.00	1,146,300,788,400	1,178,242,609,519
Total R2035 SPOT									2,662,977,974,000.00	146,300,788,400	178,242,609,519
Total For R2035									2,662,977,974,000.00	146,300,788,400	178,242,609,519
R2037 On 31/01/2037 Spot Bond			9.62500	91.68480	9.62500	91.66137			540,577,606,025,000.00	575,644,426,600	905,872,092,700
Total R2037 SPOT									10,577,606,025,000.00	575,644,426,600	905,872,092,700
Total For R2037									10,577,606,025,000.00	575,644,426,600	905,872,092,700
R2040 On 31/01/2040 Spot Bond			9.77500	94.35970	9.77500	94.33523			190,533,266,535,000.00	428,699,055,400	1,078,348,900,000
Total R2040 SPOT									10,533,266,535,000.00	428,699,055,400	1,078,348,900,000
Total For R2040									10,533,266,535,000.00	428,699,055,400	1,078,348,900,000
R2044 On 31/01/2044 Spot Bond			9.82500	91.23643	9.82500	91.21266			287,980,972,580,000.00	436,435,722,400	1,138,770,709,700
Total R2044 SPOT									17,980,972,580,000.00	436,435,722,400	1,138,770,709,700
Total For R2044									17,980,972,580,000.00	436,435,722,400	1,138,770,709,700
R2048 On 28/02/2048 Spot Bond			9.80500	90.34850	9.80500	90.32461			826,478,216,912,000.00	1,104,179,318,400	1,875,994,137,000
Total R2048 SPOT									26,478,216,912,000.00	104,179,318,400	375,994,137,000
Total For R2048									26,478,216,912,000.00	104,179,318,400	375,994,137,000
R207 On 15/01/2020 Spot Bond			6.90000	101.32641	6.90000	101.30769			37,127,387,520,000.00	5,380,780,800	33,314,270,800
Total R207 SPOT									17,127,387,520,000.00	5,380,780,800	33,314,270,800
Total For R207									17,127,387,520,000.00	5,380,780,800	33,314,270,800
R208 On 31/03/2021 Spot Bond			6.64000	103.28970	6.64000	103.27126			866,005,682,352,000.00	431,627,361,800	789,261,826,300
Total R208 SPOT									16,005,682,352,000.00	431,627,361,800	789,261,826,300
Total For R208									16,005,682,352,000.00	431,627,361,800	789,261,826,300
R209 On 31/03/2036 Spot Bond			9.39000	76.79160	9.49500	76.07439			476,797,330,758,000.00	1,009,243,592,200	1,210,151,200,000
Total R209 SPOT									6,797,330,758,000.00	009,243,592,200	210,151,200,000
Total For R209									6,797,330,758,000.00	009,243,592,200	210,151,200,000
R210 On 31/03/2028 Spot Bond			3.35000	190.00921	3.35000	189.96940			16,657,875,000,000.00	4,972,500,000	42,331,586,700
Total R210 SPOT									16,657,875,000,000.00	4,972,500,000	42,331,586,700
Total For R210									16,657,875,000,000.00	4,972,500,000	42,331,586,700
R212 On 31/01/2022 Spot Bond			2.73000	160.82845	2.71500	160.85236			549,766,722,686,000.00	567,680,118,200	334,951,808,800
Total R212 SPOT									19,766,722,686,000.00	567,680,118,200	334,951,808,800
Total For R212									19,766,722,686,000.00	567,680,118,200	334,951,808,800

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 28/02/2031 Spot Bond			8.98500	86.30364	9.05500	85.83704			787,706,499,126,500.00	198,965,664,900	484,960,100,000
Total R213 SPOT									787,706,499,126,500.00	198,965,664,900	484,960,100,000
Total For R213									787,706,499,126,500.00	198,965,664,900	484,960,100,000
R214 On 28/02/2041 Spot Bond			9.76000	71.22147	9.76000	71.20272			009,578,305,232,000.00	513,276,465,700	917,615,041,700
Total R214 SPOT									9,578,305,232,000.00	513,276,465,700	917,615,041,700
Total For R214									9,578,305,232,000.00	513,276,465,700	917,615,041,700
RCG01 On 24/10/2019 Spot Bond					0.00000	101.34846			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
RDFB0 On 27/11/2019 Spot Bond					0.00000	100.73384			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	101.86707			0.00	0	0
Total RDFB07 SPOT									0.00	0	0
Total For RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	103.04712			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.33334			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	102.16694			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2022 Spot Bond					0.00000	102.87184				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	100.46779				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	100.55827				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.08649				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	100.25399				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.92216				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	100.81505				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	101.03030				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	99.85214				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.84759				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	99.84284				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	101.84926				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0

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 22/08/2022 Spot Bond					0.00000	100.56858				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	100.58872				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFC4 On 16/10/2019 Spot Bond					0.00000	101.39745				0.00	0	0
Total RDFC45 SPOT										0.00	0	0
Total For RDFC45										0.00	0	0
RDFC4 On 15/11/2019 Spot Bond					0.00000	100.69486				0.00	0	0
Total RDFC46 SPOT										0.00	0	0
Total For RDFC46										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.25799				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.06342				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
REB16I On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB16U SPOT										0.00	0	0
Total For REB16U										0.00	0	0
REBC1 On 21/11/2019 Spot Bond					0.00000	100.58928				0.00	0	0
Total REBC15 SPOT										0.00	0	0
Total For REBC15										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.18685				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.41935				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.71732				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	99.99971				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED40 On 26/11/2019 Spot Bond					0.00000	100.70829				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.35397				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.16306				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.20437				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	102.49013				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.41447				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	101.77147				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	101.18317				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.34003				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.02911				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES40 On 13/10/2022 Spot Bond					0.00000	101.52155				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.39654				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
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			7.84000	107.17657	7.84000	107.15404				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.91000	104.62315	8.91000	104.59824				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.67500	100.25255	10.67500	100.22406				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.26395				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
SBK19 On 24/10/2019 Spot Bond					0.00000	101.34635				0.00	0	0
Total SBK19 SPOT										0.00	0	0
Total For SBK19										0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	100.76658				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond					0.00000	101.88872				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.12282				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			9.46000	108.38224	9.46000	108.35502				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.96988				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	105.32321				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.80500	109.88137	8.80500	109.85551				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.07427				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	100.97597				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			7.58000	106.58949	7.58000	106.56781				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			8.76000	109.79684	8.76000	109.77127				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.46192				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			8.16500	107.93304	8.16500	107.90957				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.86500	99.23989	8.86500	99.21651				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			8.98500	106.95868	8.98500	106.93300				0.00	0	4,710,000,000
Total SBS31 SPOT										0.00	0	4,710,000,000
Total For SBS31										0.00	0	4,710,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	99.94343				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.00500	104.28175	9.00500	104.25680				0.00	0	3,500,000,000
Total SBS34 SPOT										0.00	0	3,500,000,000
Total For SBS34										0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.33381				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.60000	101.16487	7.60000	101.14438				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.52500	103.60874	8.52500	103.58524				0.00	0	6,000,000,000
Total SBS38 SPOT										0.00	0	6,000,000,000
Total For SBS38										0.00	0	6,000,000,000
SBS39 On 29/01/2030 Spot Bond			9.48000	102.79428	9.48000	102.76840				0.00	0	300,000,000
Total SBS39 SPOT										0.00	0	300,000,000
Total For SBS39										0.00	0	300,000,000
SBS4 On 16/11/2021 Spot Bond			7.86000	104.32565	7.86000	104.30379				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond					0.00000	101.44186				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			7.96500	108.97156	7.96500	108.94842				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.54500	113.54225	8.54500	113.51644				0.00	0	905,000,000
Total SBS42 SPOT										0.00	0	905,000,000
Total For SBS42										0.00	0	905,000,000
SBS43 On 12/11/2027 Spot Bond			9.01000	114.03350	9.01000	114.00619				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.55221				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			7.97500	108.79170	7.97500	108.76859				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.69041				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.39679				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.21204				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.44000	103.35386	8.44000	103.33064				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.05000	9.05000	9.05000	103.79876				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	103.29276				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	104.14247				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.40417				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.41212				0.00	0	350,000,000
Total SBS55 SPOT										0.00	0	350,000,000
Total For SBS55										0.00	0	350,000,000
SBS56 On 12/06/2022 Spot Bond			7.85500	104.99914	7.85500	104.97704				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	101.73462				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.34872				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.56308				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.32975				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	101.61475				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	101.32241				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.00204				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	100.72624				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS66 On 26/06/2022 Spot Bond					0.00000	99.79211			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.78020			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.72000	295.49601	3.72000	295.43115		501,456,000,000.00	134,800,000	67,400,000	
Total SBSI11 SPOT								501,456,000,000.00	134,800,000	67,400,000	
Total For SBSI11								501,456,000,000.00	134,800,000	67,400,000	
SBSI14 On 07/12/2033 Spot Bond			4.64000	4.64000	4.64000	204.57724		468,640,000,000.00	101,000,000	50,500,000	
Total SBSI14 SPOT								468,640,000,000.00	101,000,000	50,500,000	
Total For SBSI14								468,640,000,000.00	101,000,000	50,500,000	
SBT101 On 31/03/2022 Spot Bond					0.00000	108.52173		0.00	0	0	
Total SBT101 SPOT								0.00	0	0	
Total For SBT101								0.00	0	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	109.28489		0.00	0	0	
Total SBT102 SPOT								0.00	0	0	
Total For SBT102								0.00	0	0	
SBT103 On 31/03/2024 Spot Bond					0.00000	102.51647		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	105.03440		0.00	0	0	
Total SBT201 SPOT								0.00	0	0	
Total For SBT201								0.00	0	0	
SBT202 On 03/12/2023 Spot Bond					0.00000	101.37877		0.00	0	0	
Total SBT202 SPOT								0.00	0	0	
Total For SBT202								0.00	0	0	
SBT203 On 03/12/2023 Spot Bond			9.31000	106.69100	9.31000	106.66448		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	101.61656		0.00	0	0	
Total SBT204 SPOT								0.00	0	0	
Total For SBT204								0.00	0	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	102.34498		0.00	0	0	
Total SGI004 SPOT								0.00	0	0	
Total For SGI004								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI005 On 10/07/2021 Spot Bond					0.00000	102.34512			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	99.64870			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	109.91100	10.00000	109.88200			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.21026			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	100.78060			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	100.73912			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	100.76076			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	100.73922			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	100.80216			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	100.80382			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	100.80822			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.76514				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	100.88145				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	100.84087				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	100.85994				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.46038				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	103.01665				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			9.03000	113.26818	9.03000	113.24084				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	103.21065				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.79125				0.00	0	5,000,000,000
Total SOLB01 SPOT										0.00	0	5,000,000,000
Total For SOLB01										0.00	0	5,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.04828				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	100.91340				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	101.44478				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.59670				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	100.61346				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	101.25700				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	102.01701				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	100.00004				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	99.95709				0.00	500,000,000	500,000,000
Total SPG006 SPOT										0.00	500,000,000	500,000,000
Total For SPG006										0.00	500,000,000	500,000,000
SPG00: On 18/06/2024 Spot Bond					0.00000	99.95607				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.70000	103.58137	7.70000	103.55999				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.92500	101.46300	7.92500	101.44145				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.92500	101.46300	7.92500	101.44145				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			4.68500	4.68500	4.68500	126.65673				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			9.65500	106.83176	9.65500	106.80423				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			10.92500	75.01918	10.92500	74.99713				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 25/09/2019 Spot Bond					0.00000	99.79270				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	100.19196				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	99.97588				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	100.32535				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	100.68581				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03: On 01/06/2021 Spot Bond					0.00000	100.35908			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.32696			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	101.53869			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.66000	108.01433	8.66000	107.98931			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.62000	102.86387	4.62000	102.83890			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.25660			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.18369			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	101.67986			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			3.85000	3.85000	3.85000	294.00632		391,160,000,000.00	101,600,000	50,800,000	
Total SSN050 SPOT								391,160,000,000.00	101,600,000	50,800,000	
Total For SSN050								391,160,000,000.00	101,600,000	50,800,000	
SSN05: On 26/09/2020 Spot Bond					0.00000	99.79527			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	101.31427			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05: On 26/10/2020 Spot Bond			6.40700	105.36455	6.40700	105.34640			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 26/10/2022 Spot Bond					0.00000	101.24035			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.00088			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	101.62407			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.57000	4.57000	4.57000	173.54908			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			4.07000	4.07000	4.07000	130.59420			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.96000	4.96000	4.96000	98.07899			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			4.30000	4.30000	4.30000	94.84957			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			4.53000	4.53000	4.53000	174.06081			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	100.45881			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 28/05/2023 Spot Bond					0.00000	100.45320			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07: On 28/02/2022 Spot Bond					0.00000	100.43932			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00007			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00006			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN075 SPOT									0.00	0	0
Total For SSN075									0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN076 SPOT									0.00	0	0
Total For SSN076									0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	99.93192			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	101.56104			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	102.15800			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	104.96450			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	100.49041			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	100.09407			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08: On 05/11/2023 Spot Bond					0.00000	101.01749				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			4.41500	4.41500	4.41500	209.60311				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 10/10/2019 Spot Bond					0.00000	103.53198				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.17500	103.37619	9.17500	103.35085				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	100.63462				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.80500	103.05626	7.80500	103.03483				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	100.62036				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			7.90500	102.85296	7.90500	102.83129				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	100.52427				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			7.85500	102.35647	7.85500	102.33504				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	100.74930				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.60521				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.61906				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	104.10599	8.55000	104.08230				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2019 Spot Bond					0.00000	100.55960				0.00	0	0
Total T15OM3 SPOT										0.00	0	0
Total For T15OM3										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.55854				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	101.65186				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.20719				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.14991				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.13940				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.91360				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.74276				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.20621				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.04373				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	100.37141				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	101.76123				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	101.88921				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.31591				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.28553				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	100.68632				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.94174				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.91744				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS16C On 25/04/2020 Spot Bond					0.00000	101.12440			0.00	0	0
Total TFS160 SPOT									0.00	0	0
Total For TFS160									0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.43294			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	100.44098			0.00	0	0
Total TFS162 SPOT									0.00	0	0
Total For TFS162									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.75246			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			8.00500	101.82476	8.00500	101.80304			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.16587			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			7.89500	102.21648	7.89500	102.19497			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	100.65073			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	100.65143			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	100.67173			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	100.64450			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0

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	100.64863			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	100.69971			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	100.70531			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	100.70671			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	100.70644			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	100.73816			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	100.92979			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	100.92979			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	100.95064			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	100.92168			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	100.94369			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2019 Spot Bond					0.00000	100.76046			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0

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	100.62886			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.65500	108.05766	7.65500	108.03561			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	100.67656			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.63929			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A On 21/11/2021 Spot Bond			7.81500	106.02165	7.81500	105.99956			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	100.67151			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.04576			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	100.64215			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	101.68880			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	101.87540			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	100.68409			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	100.91525			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0

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	103.37778				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.80075				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	100.59800				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	100.61213				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.12167				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	100.86403				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	100.44122				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	100.58820				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	100.59531				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	100.62753				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	100.62193				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.31247				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0

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	100.66043				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.20318				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.64363				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	102.85455				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	101.49232				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	100.79239				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	100.58479				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	100.59810				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	105.41148	8.49000	100.58919				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	100.61491				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	100.63661				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	100.78677				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			7.64500	7.64500	7.64500	102.61325			0.00	0	0
Total TL20 SPOT												0.00	0	0
Total For TL20												0.00	0	0
TL20/R:	On	22/02/2020	Spot Bond			100.00000	73.97706	100.00000	73.83588			0.00	0	0
TL20/R:	On	25/11/2020	Spot Bond			10.00000	109.91100	10.00000	109.88200			0.00	0	0
Total TL20/R207 SPOT												0.00	0	0
Total For TL20/R207												0.00	0	0
TL21U	On	09/12/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT												0.00	0	0
Total For TL21U												0.00	0	0
TL22	On	04/03/2021	Spot Bond					0.00000	100.27192			0.00	0	0
Total TL22 SPOT												0.00	0	0
Total For TL22												0.00	0	0
TL23	On	05/09/2022	Spot Bond					0.00000	100.25663			0.00	0	0
Total TL23 SPOT												0.00	0	0
Total For TL23												0.00	0	0
TL24	On	05/09/2022	Spot Bond			8.45000	101.81259	8.45000	101.78944			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			8.96000	102.73686	8.96000	102.71212			0.00	0	0
Total TL25 SPOT												0.00	0	0
Total For TL25												0.00	0	0
TL26	On	25/11/2024	Spot Bond					0.00000	101.55552			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	101.65498			0.00	0	1,500,000,000
Total TL27 SPOT												0.00	0	1,500,000,000
Total For TL27												0.00	0	1,500,000,000
TL28	On	24/04/2025	Spot Bond			9.23500	103.87829	9.23500	103.85267			0.00	0	10,000,000,000
Total TL28 SPOT												0.00	0	10,000,000,000
Total For TL28												0.00	0	10,000,000,000
TL29	On	24/04/2025	Spot Bond					0.00000	101.29344			0.00	0	0
Total TL29 SPOT												0.00	0	0
Total For TL29												0.00	0	0
TL30	On	10/06/2024	Spot Bond					0.00000	100.13506			0.00	0	0
Total TL30 SPOT												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.13844			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TLC05 On 22/09/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total TLC05 SPOT									0.00	0	0
Total For TLC05									0.00	0	0
TLC07 On 17/09/2019 Spot Bond					0.00000	103.79569			0.00	0	0
Total TLC07 SPOT									0.00	0	0
Total For TLC07									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	101.77366			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.75500	102.59322	7.75500	102.57200			0.00	0	14,908,400,000
Total TN20 SPOT									0.00	0	14,908,400,000
Total For TN20									0.00	0	14,908,400,000
TN20/R On 17/09/2020 Spot Bond			100.00000	50.27778	100.00000	50.16710			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	36.21762	100.00000	36.13789			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.63500	111.30772	8.63500	111.28215		213,945,941,000.00	24,776,600	14,240,000,000	
Total TN23 SPOT								213,945,941,000.00	24,776,600	14,240,000,000	
Total For TN23								213,945,941,000.00	24,776,600	14,240,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.62723	100.00000	17.58842		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			9.65500	100.04702	9.65500	100.02139		10,699,445,073,000.00	1,108,176,600	23,646,700,000	
Total TN25 SPOT								10,699,445,073,000.00	1,108,176,600	23,646,700,000	
Total For TN25								10,699,445,073,000.00	1,108,176,600	23,646,700,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.87045	100.00000	10.84653		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.89500	97.54188	9.89500	97.51629			0.00	0	2,293,400,000
Total TN27 SPOT									0.00	0	2,293,400,000
Total For TN27									0.00	0	2,293,400,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.87033	100.00000	11.84421			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.56000	104.21835	10.56000	104.18904			0.00	0	11,880,000,000
Total TN30 SPOT									0.00	0	11,880,000,000
Total For TN30									0.00	0	11,880,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.73383	8.00000	122.70753			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			11.66000	97.62563	11.66000	97.59541			0.00	0	10,000,000,000
Total TN40 SPOT									0.00	0	10,000,000,000
Total For TN40									0.00	0	10,000,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.71384	10.75000	104.68389			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.91100	10.00000	109.88200			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			7.96500	104.55014	7.96500	104.52796			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.15500	104.23944	8.15500	104.21668			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			7.95500	7.95500	7.95500	104.48087			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.00015			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.00016			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.75142				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.00027				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.00049				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.00049				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	100.76778				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	100.78750				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A On 14/11/2022 Spot Bond			8.36000	104.89806	8.36000	104.87472				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	100.76333				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	100.78038				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	100.91559				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	100.89693				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	101.38437				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.48557				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.53337				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.66000	103.18968	8.66000	106.11272				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.71321				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	95.76256				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP22 On 10/10/2019 Spot Bond					0.00000	99.50064				0.00	0	0
Total TSP229 SPOT										0.00	0	0
Total For TSP229										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	95.64663				0.00	0	0
Total TSP230 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP230										0.00	0	0
TSP230 On 07/11/2019 Spot Bond					0.00000	98.91712				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP231 On 07/05/2020 Spot Bond					0.00000	95.04940				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP232 On 09/07/2020 Spot Bond					0.00000	93.95722				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP233 On 13/02/2020 Spot Bond					0.00000	96.98884				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP234 On 13/08/2020 Spot Bond					0.00000	93.91658				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP235 On 12/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00	1,200,000,000	20,000,000,000	
Total TSP236 SPOT									20,000,000,000,000.00	1,200,000,000	20,000,000,000	
Total For TSP236									20,000,000,000,000.00	1,200,000,000	20,000,000,000	
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.17350			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	101.39960			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	101.49472			0.00	0	0	
Total TU1D11 SPOT									0.00	0	0	
Total For TU1D11									0.00	0	0	
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.85349			0.00	0	0	
Total TUHF01 SPOT									0.00	0	0	
Total For TUHF01									0.00	0	0	
TWC28 On 09/10/2019 Spot Bond					0.00000	0.00000			0.00	0	0	
Total TWC281 SPOT									0.00	0	0	
Total For TWC281									0.00	0	0	
TWC30 On 04/10/2019 Spot Bond					0.00000	101.49300			0.00	0	0	
Total TWC306 SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC306										0.00	0	0
TWC30 On 09/10/2019 Spot Bond					0.00000	101.38925				0.00	0	0
Total TWC307 SPOT										0.00	0	0
Total For TWC307										0.00	0	0
TWC30 On 16/10/2019 Spot Bond					0.00000	101.28555				0.00	0	0
Total TWC308 SPOT										0.00	0	0
Total For TWC308										0.00	0	0
TWC30 On 24/10/2019 Spot Bond					0.00000	101.05739				0.00	0	0
Total TWC309 SPOT										0.00	0	0
Total For TWC309										0.00	0	0
TWC31 On 30/10/2019 Spot Bond					0.00000	100.93652				0.00	0	0
Total TWC310 SPOT										0.00	0	0
Total For TWC310										0.00	0	0
TWC31 On 13/11/2019 Spot Bond					0.00000	100.65837				0.00	0	0
Total TWC311 SPOT										0.00	0	0
Total For TWC311										0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.47704				0.00	0	0
Total TWC312 SPOT										0.00	0	0
Total For TWC312										0.00	0	0
TWC31 On 29/11/2019 Spot Bond					0.00000	100.37880				0.00	0	0
Total TWC313 SPOT										0.00	0	0
Total For TWC313										0.00	0	0
TWC31 On 04/12/2019 Spot Bond					0.00000	100.23862				0.00	0	0
Total TWC314 SPOT										0.00	0	0
Total For TWC314										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.13500	103.89534	8.13500	103.87258				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.05500	106.11327	10.05500	106.08467				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 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
VCJA21 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

Contract 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 VCJA2U										0.00	0	0
VCJA3I 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
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0

Contract 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 VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
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

Contract 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 VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
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

Contract 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 VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.16175				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	102.06036				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.70920				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.33550				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.13529				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	100.82051				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	100.46786				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0

Contract 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 VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
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
VR841L On 11/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR841U SPOT										0.00	0	0
Total For VR841U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR852L On 04/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR852U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VR852U									0.00	0	0
VR853L On 18/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR853U SPOT									0.00	0	0
Total For VR853U									0.00	0	0
VR854L On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR854U SPOT									0.00	0	0
Total For VR854U									0.00	0	0
VR855L On 19/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR855U SPOT									0.00	0	0
Total For VR855U									0.00	0	0
VR856L On 09/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR856U SPOT									0.00	0	0
Total For VR856U									0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR857U SPOT									0.00	0	0
Total For VR857U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	102.00813			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.94808			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	102.76260			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0

Contract 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 WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.89500	104.12719	6.89500	104.10802				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.20000	105.54582	7.20000	105.52555				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	34.52648	100.00000	34.45049				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.30500	99.77594	6.30500	99.75875				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.49e+017	276,353,869,346	458,883,077,143
Total for SPOT :										1.49e+017	276,353,869,346	458,883,077,143
Total Futures										1.49e+017	276,353,874,440	458,883,937,576
Total Options										0.00	0	201,261
Grand Total:										1.49e+017	276,353,874,440	458,884,138,837